



COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR



MARK J. SALADINO
TREASURER AND TAX COLLECTOR

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September 30, 2011

TO: Supervisor Michael D. Antonovich, Mayor
Supervisor Gloria Molina
Supervisor Mark Ridley-Thomas
Supervisor Zev Yaroslavsky
Supervisor Don Knabe

FROM: Mark J. Saladino 
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF
AUGUST 2011**

The Report of Investments for the month of August 2011 has been compiled pursuant to the California Government Code and the Treasurer and Tax Collector's Investment Policy.

All investments made during the month of August 2011 were in accordance with the California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

The two schedules attached summarize important Treasury Pool information. The complete monthly Report of Investments can be found at the following link:

http://ttc.lacounty.gov/Proptax/investor_info.asp.

If you have any questions, please contact me, or your staff may contact Nai-len Ishikawa, Assistant Treasurer and Tax Collector, at (213) 974-2139.

MJS:NI:rkw

Attachments

c: Chief Executive Officer
Executive Officer, Board of Supervisors
County Counsel
Auditor-Controller

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR AUGUST 2011

Detailed information regarding the pooled and specific portfolios, related earnings, and data required to be disclosed pursuant to statute is shown in the following report attachments.

GENERAL PORTFOLIO SCHEDULES

- A - Portfolio Profiles
- A1 - Credit Quality Distribution and Concentration of Credit Risk
- B - Pooled Surplus Earnings Report
- C - Summary Report of Treasurer's Depository Accounts
- D - Treasurer's Activity and Cash Availability for the Next Six-Month Period
- E - Treasurer's Investment Strategy

ATTACHMENTS

- I. Definitions of Securities
 - Detailed descriptions of the major security types invested in by the Treasury
- II. Compliance Report
 - Detailed report of transactions, if any, which deviate from the Treasurer's investment policy
- III. Performance Report
 - Daily portfolio investment balances, and monthly averages
- IV. Earnings on Investments (Accrual Basis) Chart
 - Graphic presentation of net earning rates on pool investments
- V. Net Income for Month
 - Accrual basis net income for month, gross revenue less expenditures

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR AUGUST 2011

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- VI. Non-Trading Portfolio Participant Composition
 - Percentage breakdown by participant in the Non-Trading Portfolio
- VII. Composition of PSI Portfolio by Type Chart
 - Graphic presentation of the percentage composition of the pooled portfolio by major security type
- VIII. Investment Transaction Journal
 - Listing of securities purchased, sold and transferred between portfolios during the month
- IX. Comparison of Investment Cost to Market Value
 - Summary comparison of investment amortized cost to market value by security type
- X. Treasurer Position Compared to Market Value Report
 - Inventory listing of portfolio securities showing amortized cost and market value for each investment
- XI. Trustee and Managed Funds
 - Listing of funds and accounts managed by outside trustees
- XII. Schedule of Floating Rate Securities
 - Inventory listing of portfolio securities where the stated interest rate changes between the purchase date and the maturity date
- XIII. Schedule of Bond Anticipation Notes
 - Inventory listing of Bond Anticipation Notes held by the Pooled Surplus Investment portfolio and their current interest rates
- XIV. Inventory Report – Totals Section Security Type Grouping
 - Summary of weighted-average time to maturity by security type

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR AUGUST 2011

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

Summary of the amortized cost value of securities maturing within selected time frames

XVI. Composition of PSI Portfolio by Maturity Chart

Graphic presentation of the percentage composition of the pooled portfolio by selected maturity ranges

XVII. Pooled Money Investment Board Letter – Treasurer State of California

Summary of State Treasurer's Local Agency Investment Fund (LAIF)

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF AUGUST 31, 2011

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 08/31/11		
At Cost	\$ 23,210,068,453	\$ 72,092,361
At Market	\$ 23,305,590,824	\$ 72,133,406
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	15.40%	0.00%
United States Government and Agency Obligations	48.25%	4.38%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	33.08%	0.00%
Municipal Obligations	0.33%	7.16%
Corporate and Deposit Notes	2.94%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	88.46%
1-60 days	49.84%	0.00%
61 days-1 year	18.08%	87.79%
Over 1 year	32.08%	12.21%
Weighted Average Days to Maturity	503	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF AUGUST 31, 2011

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at August 31, 2011:

<u>PSI</u>	<u>S&P</u>	<u>Moody's</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	33.08%
Corporate and Deposit Notes	A-1	P-1	2.94%
Los Angeles County Securities	AA-	A1	0.33%
Negotiable Certificates of Deposit	A-1	P-1	15.40%
Bankers Acceptance	-	-	0.00%
U.S. Agency Securities*	AA+	Aaa	41.00%
U.S. Treasury Securities:*			
U.S. Treasury Notes	AA+	Aaa	5.09%
U.S. Treasury Bills	AA+	Aaa	2.16%
			100.00%
 <u>SPI</u> 			
Local Agency Investment Fund	Not rated	Not rated	87.78%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	-	-	0.00%
Mortgage Trust Deeds	AA-	Aa2	0.68%
Los Angeles County Securities	AA-	Aa2	7.16%
Negotiable Certificates of Deposit	-	-	0.00%
Guaranteed Investment Contracts	-	-	0.00%
U.S. Agency Securities*	AA+	Aaa	4.26%
U.S. Treasury Securities:*			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.12%
			100.00%

* S&P lowered its long-term sovereign credit rating on the United States of America to "AA+" from "AAA" on August 5, 2011.

POOLED SURPLUS EARNINGS REPORT

AUGUST 31, 2011

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 08/31/11	\$ 23,210,068,453
Market Value at 08/31/11	\$ 23,305,590,824
Average Daily Balance	\$ 22,544,498,013
Gains and Losses:	
For the Month	\$ 1,914,420
For the Past 12 Months	\$ 7,204,232
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 22,788,003
Earnings for the Past 12 Months	\$ 313,404,325
Earnings Rate for the Month	1.19%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF AUGUST 31, 2011

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 99,846,300.85 (A)
Bank of the West - Concentration	\$ 65,083,485.00 (B)
Citi Bank - Concentration	\$ -
Union Bank- Concentration	\$ 2,830,452.83
Wells Fargo - Concentration	<u>\$ 2,391,732.59</u>
Total Ledger Balance for all Banks	<u><u>\$ 170,151,971.27</u></u>

(A) \$5.000 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

(B) \$64.498 million of this amount is related to the deposit of funds in an interest-bearing money market plus account, in accordance with the Treasurer's authority under California Government Code Section 53633.

TREASURER'S ACTIVITY FOR AUGUST 2011
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

Government Code Section 53646 (b) (3), effective on January 1, 1996, requires the Treasurer and Tax Collector to include a statement in the investment report, denoting the ability of the Pooled Surplus Investment Fund to meet its disbursement requirements for the next six months.

The Los Angeles County Pooled Surplus Investment Fund consists of funds in its treasury deposited by various entities required to do so by statute, as well as those entities voluntarily depositing monies in accordance with Government Code Section 53684.

The Treasurer and Tax Collector is required to disburse monies placed in the treasury as directed by the Auditor-Controller, except for the making of legal investments, to the extent funds are transferred to one or more clearing funds in accordance with Government Code Section 29808.

The Treasurer and Tax Collector, in his projection of cash availability to disburse funds as directed by the Auditor-Controller, is relying exclusively on historical Pooled Surplus Investment Fund deposits and disbursements and future cash flow projections provided by the depositing entities. No representation is made as to an individual depositor's ability to meet their anticipated expenditures with anticipated revenues.

Summary of Activity for August 2011

Total Deposits	\$ 3,985,439,204.56
Total Disbursements	\$ 4,111,036,305.40

Discretionary Funds Liquidity Withdrawal Ratio	
As of August 31, 2011	1.64

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment</u> <u>Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Cumulative</u> <u>Available Cash</u>
September	\$ 8,312,593,000.00	\$ 2,791,300,000.00	\$ 3,687,100,000.00	\$ 7,416,793,000.00
October	\$ 3,257,110,000.00	\$ 3,633,400,000.00	\$ 4,059,200,000.00	\$ 10,248,103,000.00
November	\$ 719,250,000.00	\$ 5,441,400,000.00	\$ 3,996,000,000.00	\$ 12,412,753,000.00
December	\$ 1,116,718,000.00	\$ 7,626,200,000.00	\$ 5,381,500,000.00	\$ 15,774,171,000.00
January	\$ 370,000,000.00	\$ 3,541,500,000.00	\$ 5,013,300,000.00	\$ 14,672,371,000.00
February	\$ 220,862,000.00	\$ 2,454,900,000.00	\$ 4,296,100,000.00	\$ 13,052,033,000.00

TREASURER'S INVESTMENT STRATEGY

SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer.

The Pooled Surplus Investment (PSI) Portfolio is used to account for all pooled investments. The PSI strategy is to maintain principal and to provide sufficient cash to meet expenditure needs. The cash flow needs of our pool members are monitored daily to ensure that sufficient liquidity is maintained to meet the needs of participants. A review of the PSI Portfolio's cash flow projections at the preparation date of this report indicates that longer average days to maturity may be prudent. As yields increase in the two to three year maturity range, the average days to maturity will be prudently increased to the target of 1.5 years.

In August 2011, the Treasurer placed \$349.765 million in the Bank of the West Money Market Plus Account and \$5.000 million in the Bank of America Money Market Savings Account in accordance with the Treasurer's authority under California Government Code Section 53633. Of these amounts, \$64.498 million and \$5.000 million respectively, remained in these accounts at month-end. These are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

The Specific Purpose Investment Portfolio (SPI) is used to account for specific investments requested by various entities to provide for specific needs not available if monies are placed in a pool. The individual investment strategies are targeted for the needs of the requesting entity.

Included in the Los Angeles County General Fund's SPI are approximately \$0.49 million in trust deeds related to the settlement of Flying Triangle and Abalone Cove landslide litigation. In 1986 and 1987, the Board of Supervisors approved the disbursement of funds for trust deed mortgages as part of the settlements of the Flying Triangle and the Abalone Cove landslide litigation. Such disbursements are authorized under Government Code Section 23004. The trust deeds held by the General Fund are fully secured and have fixed interest rates of either 4.50% or 5.50%.

Expected cash flow projections for the next twelve months continue to indicate that sufficient cash is available for participants' estimated needs. We will continue our basic investment philosophy to buy and hold to a designated maturity, high quality fixed income investments.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

AGENCIES – Securities (debentures and notes) issued by Federal agencies, such as Federal Home Loan Banks (FHLB), and Federal Farm Credit Banks (FFCB). Agency Securities are issued on both a discount and coupon basis and have a variety of maturity periods. A few are backed by the full faith and credit of the United States Government, some are guaranteed by the Treasury or supported by the issuing agency's right to borrow from the Treasury, and some lack any formal governmental backing. Government National Mortgage Association (GNMA) and Federal Home Loan Mortgage Corp. (FHLMC) securities are mortgage-backed.

ASSET BACKED SECURITIES – Corporate notes secured by an identifiable pool of assets such as loans, leases, and installment contracts or trade receivables. The interest rate is fixed and paid either on a monthly or semi-annual basis. In some cases a portion of the principal is also paid monthly.

BANKERS ACCEPTANCES – Negotiable time drafts drawn on foreign or domestic banks to finance the export, import, shipment, and storage of goods. The drafts are sold at a discount and redeemed by the accepting bank at maturity for full face value. Maturities range from one to 270 days.

COLLATERALIZED CERTIFICATES OF DEPOSIT – Non-negotiable instruments evidencing a time deposit made with a bank at a fixed rate of interest for a fixed period, secured by collateral such as United States Government securities or mortgages.

COMMERCIAL PAPER – Promissory notes with a maturity of one to 270 days issued in the open market by various economic entities to finance certain short-term credit needs. Notes are issued on a discount or interest-bearing basis.

CORPORATE NOTES – Unsecured, registered debt securities issued by corporations operating within the United States at fixed or variable rates of interest for a fixed period. Interest for floating rate corporate notes is payable periodically at a rate which is adjusted monthly according to a predetermined formula. Fixed rate corporate notes pay interest semi-annually.

GOVERNMENTS – Negotiable United States Treasury securities such as Treasury bills, notes and bonds. Treasury bills are issued on a discount basis in 3-month, 5-month, and 52-week maturities. Treasury notes and bonds are coupon issues, with one to ten year and ten to thirty year maturities, respectively. Treasury securities are guaranteed as to principal and interest by the United States Government.

INTEREST RATE SWAP AGREEMENT – Contractual agreement in which two parties agree to exchange interest payment streams for a specific term. There is no exchange of principal, but a “notional amount” is established to serve as the basis for calculating the interest payment.

MUNICIPALS – Debt securities issued by state and local governments and their agencies, usually in the form of bonds, notes and certificates of participation. These securities may be short or long-term, and normally coupon issues are secured in some manner by the borrower.

NEGOTIABLE CERTIFICATES OF DEPOSIT – Negotiable instruments evidencing a time deposit made with a commercial bank or thrift institution at a fixed rate of interest for a fixed period. Term certificates of deposits (CDs) are issued with maturities in excess of one year, and normally pay interest semi-annually. Eurodollar CDs are dollar-denominated CDs issued by foreign (mainly London) branches of major American and foreign commercial banks. Yankee CDs are dollar-denominated CDs issued by foreign commercial banks domiciled in the United States.

PROMISSORY NOTE – An unsecured promise to pay between two entities. Notes are on a discount or interest-bearing basis.

REVERSE REPURCHASE AGREEMENTS – A reverse repurchase agreement consists of two simultaneous transactions. One is the sale of securities by the County to a bank or dealer. The other is the commitment by the County to repurchase the securities at the same price at a mutually agreed upon date. The County invests the cash proceeds of the “sale” in other securities. The term of the reverse repurchase agreements may not exceed one year. The securities “sold” are typically treasury issues.

REPURCHASE AGREEMENTS – A repurchase agreement consists of two simultaneous transactions. One is the purchase of securities by the County from a bank or dealer. The other is the commitment by the County to sell the securities back at an agreed upon date and price. The term of the repurchase agreements may not exceed thirty days. The securities “purchased” are typically treasury issues.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR AUGUST 2011
COMPLIANCE REPORT

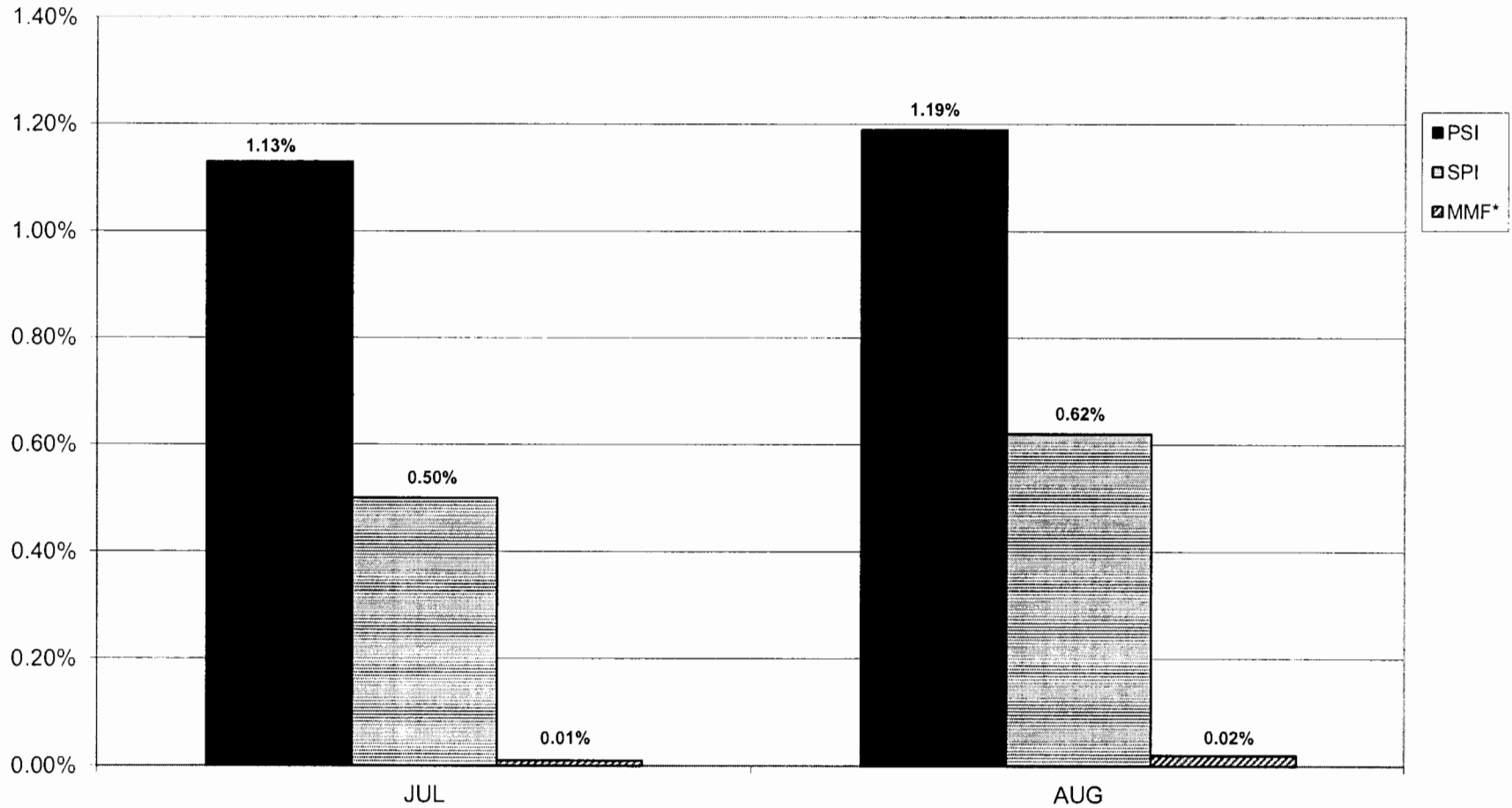
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of August 2011

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 08/31/11
 ATTACHMENT III

DAY	<u>POOLED SURPLUS INVESTMENTS</u>	<u>SPECIFIC PURPOSE INVESTMENTS</u>
	TOTAL COST	TOTAL COST
1	22,826,806,188.44	73,081,316.12
2	22,753,771,300.67	73,079,307.45
3	22,667,941,112.78	73,079,307.45
4	22,711,906,250.74	73,079,307.45
5	22,408,945,201.48	73,079,307.45
6	22,408,945,201.48	73,079,307.45
7	22,408,945,201.48	73,079,307.45
8	22,269,409,414.95	73,079,307.45
9	22,222,247,350.31	73,079,307.45
10	22,181,059,482.59	73,078,287.04
11	22,296,501,112.62	73,078,287.04
12	22,269,421,839.40	73,076,348.38
13	22,269,421,839.40	73,076,348.38
14	22,269,421,839.40	73,076,348.38
15	22,179,118,164.78	73,076,348.38
16	22,250,378,527.00	73,076,348.38
17	22,341,039,925.43	72,058,378.90
18	22,337,951,090.06	72,058,378.90
19	22,322,970,707.60	72,058,378.90
20	22,322,970,707.60	72,058,378.90
21	22,322,970,707.60	72,058,378.90
22	22,397,056,593.14	72,012,378.90
23	22,375,241,725.22	72,012,378.90
24	22,560,700,642.29	72,012,378.90
25	22,914,062,150.75	219,462,378.90
26	23,036,782,805.85	219,462,378.90
27	23,036,782,805.55	219,462,378.90
28	23,036,782,805.55	219,462,378.90
29	23,131,919,659.09	219,462,378.90
30	23,137,897,588.90	72,092,378.90
31	23,210,068,452.81	72,092,360.59
AVG	<u>22,544,498,012.74</u>	<u>96,357,411.51</u>

**LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2011-12
ATTACHMENT IV**



* Provided for comparative purposes only.

* Source: Money Fund Report as of August 31, 2011

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 08/31/11 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) <u>TRADING/NON-TRADING</u>	SPECIFIC PURPOSE <u>INVESTMENT</u>
Revenues:		
Interest Earnings	\$23,766,093	\$50,534
Gains (Losses) on Sales of Non-Trading Securities.	1,914,420	30
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	(2,892,510)	(18)
Prior Accrual Adjustment	<u>0</u>	<u>0</u>
Total Revenues	<u><u>\$22,788,003</u></u>	<u><u>\$50,546</u></u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	<u>0</u>	<u>2,500</u>
	<u><u>\$0</u></u>	<u><u>\$2,500</u></u>
NET INCOME	<u><u>\$22,788,003</u></u>	<u><u>\$48,046</u></u>

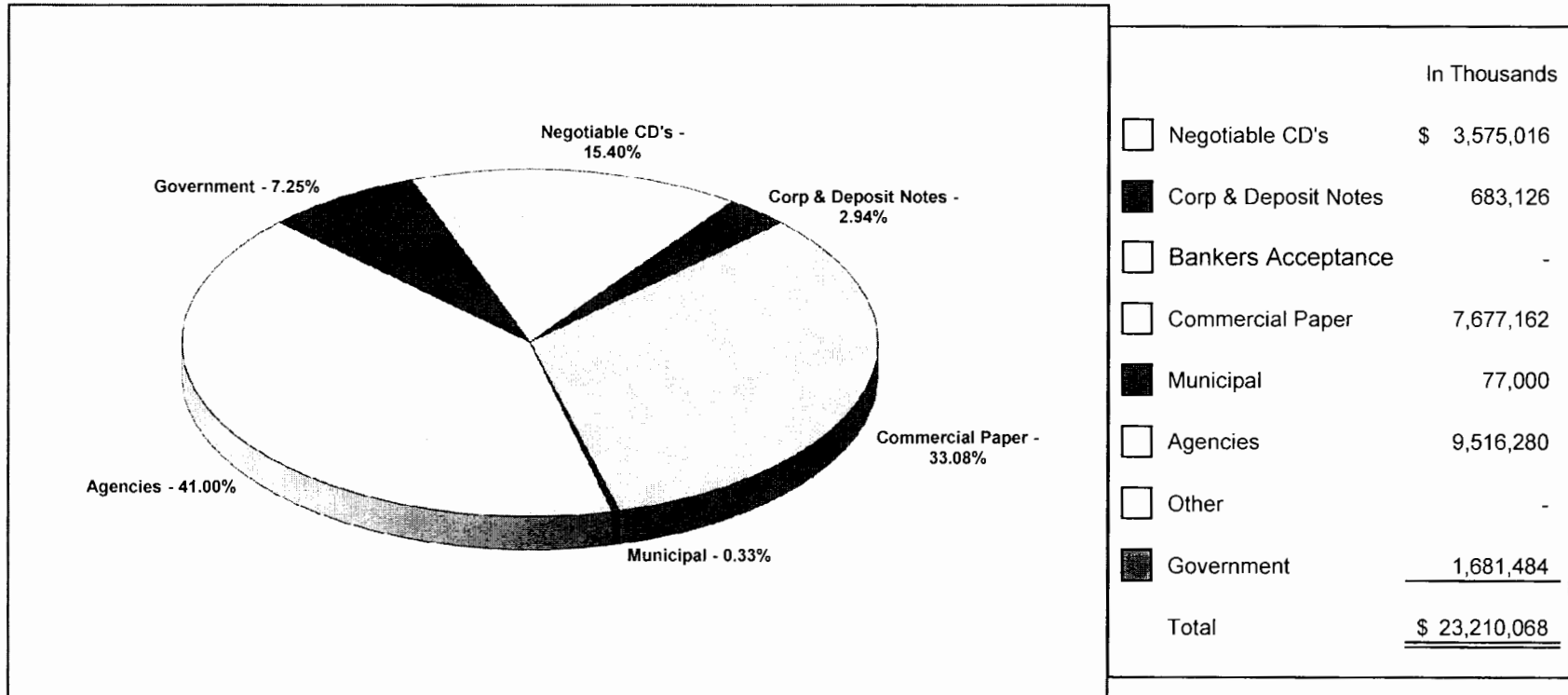
*Estimated and later adjusted.

Los Angeles County Treasurer
Non-Trading Composition
As of August 31, 2011
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non- Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	54.34%	
Los Angeles County and Related Entities	32.94%	
Consolidated Sanitation Districts		4.64%
Metropolitan Transportation Authority		1.08%
Miscellaneous Agencies Pooled Investments		4.75%
South Coast Air Quality Management District		2.23%
Miscellaneous		0.02%
Total	<u>87.28%</u>	<u>12.72%</u>

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF AUGUST 2011
ATTACHMENT VII**



Investment Composition Is In Compliance With The Los Angeles County Treasurer's Investment Policy.

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period August 1, 2011 to August 31, 2011
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BNOT	08/05/11	87482	BK OF AMERICA NA BK NOTE	0.16000	09/19/11	25,000,000.00	25,000,000.00	0.00	BNY	MLPF
	BNOT Total						<u>25,000,000.00</u>	<u>25,000,000.00</u>	<u>0.00</u>		
NTRD	CNFX	08/12/11	87500	GE CAPITAL CORP MTN	5.87500	02/15/12	22,252,000.00	22,861,927.32	642,758.29	BNY	BNPPSC
NTRD	CNFX	08/29/11	87649	GE CAPITAL CORP MTN	4.80000	05/01/13	19,342,000.00	20,357,841.84	304,314.13	BNY	BNPPSC
	CNFX Total						<u>41,594,000.00</u>	<u>43,219,769.16</u>	<u>947,072.42</u>		
NTRD	CPD	08/01/11	87452	CAFCO LLC CP	0.20000	08/08/11	50,000,000.00	49,998,055.56	0.00	BNY	CITGM
NTRD	CPD	08/01/11	87446	THUNDER BAY FUNDING LLC CP	0.15000	08/23/11	25,000,000.00	24,997,708.33	0.00	BNY	RBCCM
NTRD	CPD	08/01/11	87448	BARTON CAPITAL LLC CP	0.22000	08/23/11	50,000,000.00	49,993,277.78	0.00	BNY	CITGM
NTRD	CPD	08/01/11	87451	FALCON ASSET SEC CO LLC CP	0.18000	09/01/11	30,000,000.00	29,995,350.00	0.00	BNY	CITGM
NTRD	CPD	08/01/11	87449	THUNDER BAY FUNDING LLC CP	0.20000	09/02/11	25,000,000.00	24,995,555.56	0.00	BNY	RBCCM
NTRD	CPD	08/01/11	87450	VARIABLE FUNDING CAP CO LLC CP	0.14000	09/02/11	35,000,000.00	34,995,644.44	0.00	BNY	WFI
NTRD	CPD	08/01/11	87453	TOYOTA MOTOR CREDIT CORP CP	0.16000	09/08/11	50,000,000.00	49,991,555.56	0.00	BNY	TFS
NTRD	CPD	08/01/11	87454	CRC FUNDING LLC CP	0.20000	09/23/11	35,000,000.00	34,989,694.44	0.00	BNY	RV
NTRD	CPD	08/02/11	87456	BARTON CAPITAL LLC CP	0.28000	08/15/11	30,000,000.00	29,996,966.67	0.00	BNY	MLPF
NTRD	CPD	08/02/11	87460	CITIGROUP FUNDING INC CP	0.18000	09/01/11	15,000,000.00	14,997,750.00	0.00	BNY	CITGM
NTRD	CPD	08/02/11	87457	FALCON ASSET SEC CO LLC CP	0.18000	09/02/11	50,000,000.00	49,992,250.00	0.00	BNY	CITGM
NTRD	CPD	08/02/11	87459	BRYANT PARK FUNDING LLC CP	0.20000	09/06/11	50,000,000.00	49,990,277.78	0.00	BNY	RV
NTRD	CPD	08/02/11	87458	ABBEY NATIONAL NA LLC CP	0.26000	09/07/11	50,000,000.00	49,987,000.00	0.00	BNY	MFR
NTRD	CPD	08/03/11	87466	BARTON CAPITAL LLC CP	0.27000	09/08/11	25,000,000.00	24,993,250.00	0.00	BNY	CITGM
NTRD	CPD	08/03/11	87468	ABBEY NATIONAL NA LLC CP	0.25000	09/08/11	50,000,000.00	49,987,500.00	0.00	BNY	MFR
NTRD	CPD	08/04/11	87472	COMMERZBANK US FINANCE INC CP	0.21000	09/08/11	50,000,000.00	49,989,791.67	0.00	BNY	LOOP
NTRD	CPD	08/04/11	87471	CITIGROUP FUNDING INC CP	0.18000	09/09/11	25,000,000.00	24,995,500.00	0.00	BNY	CITGM
NTRD	CPD	08/04/11	87474	ATLANTIS ONE FUNDING CORP CP	0.16000	09/09/11	50,000,000.00	49,992,000.00	0.00	BNY	RABO
NTRD	CPD	08/04/11	87475	ING US FUNDING LLC CP	0.17500	09/09/11	35,000,000.00	34,993,875.00	0.00	BNY	INGF
NTRD	CPD	08/04/11	87470	TOYOTA MOTOR CREDIT CORP CP	0.17000	09/15/11	50,000,000.00	49,990,083.33	0.00	BNY	TFS
NTRD	CPD	08/05/11	87479	BARTON CAPITAL LLC CP	0.22000	08/24/11	50,000,000.00	49,994,194.44	0.00	BNY	CITGM
NTRD	CPD	08/05/11	87462	THUNDER BAY FUNDING LLC CP	0.20000	09/09/11	50,000,000.00	49,990,277.78	0.00	BNY	RBCCM
NTRD	CPD	08/05/11	87478	BRYANT PARK FUNDING LLC CP	0.17000	09/09/11	50,000,000.00	49,991,736.11	0.00	BNY	RV
NTRD	CPD	08/05/11	87480	DANSKE CORP CP	0.20000	09/12/11	25,000,000.00	24,994,722.22	0.00	BNY	RV
NTRD	CPD	08/05/11	87483	ABBEY NATIONAL NA LLC CP	0.23000	09/12/11	50,000,000.00	49,987,861.11	0.00	BNY	MFR
NTRD	CPD	08/05/11	87481	ATLANTIS ONE FUNDING CORP CP	0.16000	09/13/11	50,000,000.00	49,991,333.33	0.00	BNY	RV
NTRD	CPD	08/05/11	87484	TOYOTA MOTOR CREDIT CORP CP	0.16000	09/13/11	50,000,000.00	49,991,333.33	0.00	BNY	TFS
NTRD	CPD	08/08/11	87492	COMMERZBANK US FINANCE INC CP	0.23000	09/12/11	50,000,000.00	49,988,819.44	0.00	BNY	MFR
NTRD	CPD	08/08/11	87490	BRYANT PARK FUNDING LLC CP	0.17000	09/13/11	26,000,000.00	25,995,580.00	0.00	BNY	CITGM
NTRD	CPD	08/08/11	87489	CRC FUNDING LLC CP	0.17000	09/14/11	50,000,000.00	49,991,263.89	0.00	BNY	CITGM
NTRD	CPD	08/08/11	87488	CRC FUNDING LLC CP	0.17000	09/15/11	50,000,000.00	49,991,027.78	0.00	BNY	CITGM
NTRD	CPD	08/08/11	87491	CAFCO LLC CP	0.18000	10/07/11	30,000,000.00	29,991,000.00	0.00	BNY	RV
NTRD	CPD	08/09/11	87496	BARTON CAPITAL LLC CP	0.28000	09/13/11	20,000,000.00	19,994,555.56	0.00	BNY	RBCCM
NTRD	CPD	08/09/11	87497	ATLANTIS ONE FUNDING CORP CP	0.16000	09/13/11	50,000,000.00	49,992,222.22	0.00	BNY	RABO

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NTRD	CPD	08/09/11	87494	BRYANT PARK FUNDING LLC CP	0.17000	09/14/11	50,000,000.00	49,991,500.00	0.00	BNY	RV
NTRD	CPD	08/09/11	87495	CIESCO LLC CP	0.18000	09/14/11	50,000,000.00	49,991,000.00	0.00	BNY	CITGM
NTRD	CPD	08/09/11	87498	BRYANT PARK FUNDING LLC CP	0.17000	09/15/11	20,000,000.00	19,996,505.56	0.00	BNY	MS
NTRD	CPD	08/10/11	87502	CITIGROUP FUNDING INC CP	0.20000	09/15/11	25,000,000.00	24,995,000.00	0.00	BNY	CITGM
NTRD	CPD	08/10/11	87503	ATLANTIS ONE FUNDING CORP CP	0.17000	09/16/11	50,000,000.00	49,991,263.89	0.00	BNY	RV
NTRD	CPD	08/10/11	87506	CIESCO LLC CP	0.18000	09/16/11	25,000,000.00	24,995,375.00	0.00	BNY	CITGM
NTRD	CPD	08/10/11	87504	CIESCO LLC CP	0.18000	09/19/11	25,000,000.00	24,995,000.00	0.00	BNY	LOOP
NTRD	CPD	08/10/11	87505	ABBEY NATIONAL NA LLC CP	0.24000	09/19/11	50,000,000.00	49,986,666.67	0.00	BNY	MFR
NTRD	CPD	08/10/11	87507	CIESCO LLC CP	0.18000	09/19/11	25,000,000.00	24,995,000.00	0.00	BNY	CITGM
NTRD	CPD	08/10/11	87508	SHEFFIELD RECEIVABLES CORP CP	0.18000	09/20/11	35,000,000.00	34,992,825.00	0.00	BNY	MS
NTRD	CPD	08/11/11	87523	BRYANT PARK FUNDING LLC CP	0.17000	09/02/11	50,000,000.00	49,994,805.56	0.00	BNY	CITGM
NTRD	CPD	08/11/11	87516	ATLANTIS ONE FUNDING CORP CP	0.19000	09/06/11	25,000,000.00	24,996,569.44	0.00	BNY	MS
NTRD	CPD	08/11/11	87519	THAMES ASSET GLOBAL SEC INC CP	0.22000	09/12/11	50,000,000.00	49,990,222.22	0.00	BNY	CITGM
NTRD	CPD	08/11/11	87515	DANSKE CORP CP	0.21000	09/19/11	50,000,000.00	49,988,625.00	0.00	BNY	RV
NTRD	CPD	08/11/11	87517	HSBC FINANCE CORP CP	0.18000	09/20/11	50,000,000.00	49,990,000.00	0.00	BNY	JPM
NTRD	CPD	08/11/11	87524	CITIGROUP FUNDING INC CP	0.20000	09/20/11	25,000,000.00	24,994,444.44	0.00	BNY	CITGM
NTRD	CPD	08/11/11	87520	SHEFFIELD RECEIVABLES CORP CP	0.18000	09/21/11	50,000,000.00	49,989,750.00	0.00	BNY	MFR
NTRD	CPD	08/11/11	87521	ABBEY NATIONAL NA LLC CP	0.25000	09/21/11	50,000,000.00	49,985,763.89	0.00	BNY	MFR
NTRD	CPD	08/11/11	87518	ING US FUNDING LLC CP	0.25000	09/28/11	34,800,000.00	34,788,400.00	0.00	BNY	INGF
NTRD	CPD	08/12/11	87526	BRYANT PARK FUNDING LLC CP	0.17000	09/23/11	50,000,000.00	49,990,083.33	0.00	BNY	RV
NTRD	CPD	08/12/11	87531	ABBEY NATIONAL NA LLC CP	0.26000	09/23/11	50,000,000.00	49,984,833.33	0.00	BNY	MFR
NTRD	CPD	08/12/11	87533	BRYANT PARK FUNDING LLC CP	0.17000	09/27/11	50,000,000.00	49,989,138.89	0.00	BNY	CITGM
NTRD	CPD	08/12/11	87511	ING US FUNDING LLC CP	0.25000	09/28/11	50,000,000.00	49,983,680.56	0.00	BNY	INGF
NTRD	CPD	08/12/11	87534	HSBC FINANCE CORP CP	0.18000	09/29/11	50,000,000.00	49,988,000.00	0.00	BNY	RV
NTRD	CPD	08/12/11	87532	ING US FUNDING LLC CP	0.21000	10/04/11	25,000,000.00	24,992,270.83	0.00	BNY	INGF
NTRD	CPD	08/15/11	87545	REGENCY MARKETS NO. 1 LLC CP	0.23000	09/15/11	50,000,000.00	49,990,097.22	0.00	BNY	JPM
NTRD	CPD	08/15/11	87550	ATLANTIS ONE FUNDING CORP CP	0.20000	09/21/11	50,000,000.00	49,989,722.22	0.00	BNY	RV
NTRD	CPD	08/15/11	87544	DANSKE CORP CP	0.21000	09/23/11	50,000,000.00	49,988,625.00	0.00	BNY	MS
NTRD	CPD	08/15/11	87546	DEUTSCHE BK FINANCIAL LLC CP	0.24000	09/26/11	50,000,000.00	49,986,000.00	0.00	BNY	RV
NTRD	CPD	08/15/11	87551	ABBEY NATIONAL NA LLC CP	0.26000	09/29/11	50,000,000.00	49,983,750.00	0.00	BNY	MFR
NTRD	CPD	08/15/11	87548	SHEFFIELD RECEIVABLES CORP CP	0.24000	10/11/11	40,000,000.00	39,984,800.00	0.00	BNY	LOOP
NTRD	CPD	08/16/11	87561	BARTON CAPITAL LLC CP	0.30000	09/06/11	40,000,000.00	39,993,000.00	0.00	BNY	RBCCM
NTRD	CPD	08/16/11	87556	ATLANTIS ONE FUNDING CORP CP	0.19000	09/27/11	50,000,000.00	49,988,916.67	0.00	BNY	RV
NTRD	CPD	08/16/11	87555	COMMERZBANK US FINANCE INC CP	0.26000	09/28/11	50,000,000.00	49,984,472.22	0.00	BNY	MS
NTRD	CPD	08/16/11	87560	ABBEY NATIONAL NA LLC CP	0.27000	09/30/11	50,000,000.00	49,983,125.00	0.00	BNY	MFR
NTRD	CPD	08/16/11	87559	COMMERZBANK US FINANCE INC CP	0.29000	10/03/11	50,000,000.00	49,980,666.67	0.00	BNY	MFR
NTRD	CPD	08/16/11	87563	DEUTSCHE BK FINANCIAL LLC CP	0.24000	10/03/11	50,000,000.00	49,984,000.00	0.00	BNY	RV
NTRD	CPD	08/16/11	87562	COMMERZBANK US FINANCE INC CP	0.29000	10/05/11	50,000,000.00	49,979,861.11	0.00	BNY	MSR
NTRD	CPD	08/16/11	87554	SHEFFIELD RECEIVABLES CORP CP	0.23000	10/07/11	45,000,000.00	44,985,050.00	0.00	BNY	LOOP
NTRD	CPD	08/16/11	87557	TOYOTA MOTOR CREDIT CORP CP	0.21000	10/12/11	50,000,000.00	49,983,375.00	0.00	BNY	TFS
NTRD	CPD	08/17/11	87574	BARTON CAPITAL LLC CP	0.31000	09/06/11	50,000,000.00	49,991,388.89	0.00	BNY	MFR

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NTRD	CPD	08/17/11	87566	REGENCY MARKETS NO. 1 LLC CP	0.22000	09/16/11	50,000,000.00	49,990,833.33	0.00	BNY	MS
NTRD	CPD	08/17/11	87570	REGENCY MARKETS NO. 1 LLC CP	0.22000	09/16/11	14,000,000.00	13,997,433.33	0.00	BNY	MS
NTRD	CPD	08/17/11	87567	DEUTSCHE BK FINANCIAL LLC CP	0.27000	09/19/11	50,000,000.00	49,987,625.00	0.00	BNY	RV
NTRD	CPD	08/17/11	87571	ATLANTIS ONE FUNDING CORP CP	0.19000	09/20/11	50,000,000.00	49,991,027.78	0.00	BNY	RABO
NTRD	CPD	08/17/11	87568	COMMERZBANK US FINANCE INC CP	0.26000	09/30/11	50,000,000.00	49,984,111.11	0.00	BNY	MFR
NTRD	CPD	08/17/11	87572	ABBEY NATIONAL NA LLC CP	0.26000	09/30/11	50,000,000.00	49,984,111.11	0.00	BNY	MFR
NTRD	CPD	08/17/11	87569	DEUTSCHE BK FINANCIAL LLC CP	0.29000	10/03/11	50,000,000.00	49,981,069.44	0.00	BNY	RV
NTRD	CPD	08/18/11	87587	ING US FUNDING LLC CP	0.15000	09/01/11	50,000,000.00	49,997,083.33	0.00	BNY	INGF
NTRD	CPD	08/18/11	87581	ING US FUNDING LLC CP	0.16000	09/07/11	50,000,000.00	49,995,555.56	0.00	BNY	INGF
NTRD	CPD	08/18/11	87586	REGENCY MARKETS NO. 1 LLC CP	0.22000	09/19/11	25,000,000.00	24,995,111.11	0.00	BNY	MS
NTRD	CPD	08/18/11	87582	DANSKE CORP CP	0.22000	09/26/11	25,000,000.00	24,994,041.67	0.00	BNY	MS
NTRD	CPD	08/18/11	87584	CAFCO LLC CP	0.17000	09/26/11	50,000,000.00	49,990,791.67	0.00	BNY	RV
NTRD	CPD	08/18/11	87583	DEUTSCHE BK FINANCIAL LLC CP	0.28000	09/28/11	50,000,000.00	49,984,055.56	0.00	BNY	RV
NTRD	CPD	08/18/11	87576	SHEFFIELD RECEIVABLES CORP CP	0.22000	10/03/11	50,000,000.00	49,985,944.44	0.00	BNY	MS
NTRD	CPD	08/18/11	87585	FALCON ASSET SEC CO LLC CP	0.17000	10/03/11	50,000,000.00	49,989,138.89	0.00	BNY	JPM
NTRD	CPD	08/19/11	87597	COMMERZBANK US FINANCE INC CP	0.24000	09/09/11	50,000,000.00	49,993,000.00	0.00	BNY	MS
NTRD	CPD	08/19/11	87598	ABBEY NATIONAL NA LLC CP	0.20000	09/14/11	50,000,000.00	49,992,777.78	0.00	BNY	MFR
NTRD	CPD	08/19/11	87600	ING US FUNDING LLC CP	0.17000	09/14/11	40,000,000.00	39,995,088.89	0.00	BNY	INGF
NTRD	CPD	08/19/11	87592	VARIABLE FUNDING CAP CO LLC CP	0.14000	09/19/11	25,000,000.00	24,996,986.11	0.00	BNY	WFI
NTRD	CPD	08/19/11	87595	CAFCO LLC CP	0.17000	09/26/11	50,000,000.00	49,991,027.78	0.00	BNY	RV
NTRD	CPD	08/19/11	87593	SHEFFIELD RECEIVABLES CORP CP	0.20000	10/04/11	50,000,000.00	49,987,222.22	0.00	BNY	LOOP
NTRD	CPD	08/19/11	87594	DANSKE CORP CP	0.24000	10/04/11	50,000,000.00	49,984,666.67	0.00	BNY	RV
NTRD	CPD	08/19/11	87596	THUNDER BAY FUNDING LLC CP	0.18000	10/11/11	25,000,000.00	24,993,375.00	0.00	BNY	JPM
NTRD	CPD	08/22/11	87612	BARTON CAPITAL LLC CP	0.32000	09/14/11	50,000,000.00	49,989,777.78	0.00	BNY	RV
NTRD	CPD	08/22/11	87613	REGENCY MARKETS NO. 1 LLC CP	0.22000	09/19/11	30,225,000.00	30,219,828.17	0.00	BNY	MS
NTRD	CPD	08/22/11	87614	REGENCY MARKETS NO. 1 LLC CP	0.22000	09/20/11	36,791,000.00	36,784,479.82	0.00	BNY	MS
NTRD	CPD	08/22/11	87617	COMMERZBANK US FINANCE INC CP	0.29000	10/04/11	50,000,000.00	49,982,680.56	0.00	BNY	MS
NTRD	CPD	08/22/11	87619	HSBC FINANCE CORP CP	0.16000	10/05/11	40,000,000.00	39,992,177.78	0.00	BNY	MFR
NTRD	CPD	08/22/11	87618	COMMERZBANK US FINANCE INC CP	0.30000	10/06/11	50,000,000.00	49,981,250.00	0.00	BNY	MFR
NTRD	CPD	08/22/11	87615	THAMES ASSET GLOBAL SEC INC CP	0.28000	10/11/11	50,000,000.00	49,980,555.56	0.00	BNY	RV
NTRD	CPD	08/22/11	87616	THAMES ASSET GLOBAL SEC INC CP	0.28000	10/11/11	21,437,000.00	21,428,663.39	0.00	BNY	RV
NTRD	CPD	08/22/11	87611	SHEFFIELD RECEIVABLES CORP CP	0.25000	10/14/11	30,000,000.00	29,988,958.33	0.00	BNY	MS
NTRD	CPD	08/23/11	87623	BARTON CAPITAL LLC CP	0.35000	09/14/11	25,000,000.00	24,994,652.78	0.00	BNY	JPM
NTRD	CPD	08/23/11	87624	REGENCY MARKETS NO. 1 LLC CP	0.22000	09/21/11	25,000,000.00	24,995,569.44	0.00	BNY	MS
NTRD	CPD	08/23/11	87626	DEUTSCHE BK FINANCIAL LLC CP	0.26000	09/29/11	50,000,000.00	49,986,638.89	0.00	BNY	RV
NTRD	CPD	08/24/11	87637	BARTON CAPITAL LLC CP	0.35000	09/14/11	50,000,000.00	49,989,791.67	0.00	BNY	LOOP
NTRD	CPD	08/24/11	87634	REGENCY MARKETS NO. 1 LLC CP	0.24000	09/28/11	50,000,000.00	49,988,333.33	0.00	BNY	MS
NTRD	CPD	08/24/11	87642	ING US FUNDING LLC CP	0.22000	10/04/11	50,000,000.00	49,987,472.22	0.00	BNY	INGF
NTRD	CPD	08/24/11	87631	SHEFFIELD RECEIVABLES CORP CP	0.22000	10/05/11	50,000,000.00	49,987,166.67	0.00	BNY	MS
NTRD	CPD	08/24/11	87636	ATLANTIS ONE FUNDING CORP CP	0.22000	10/05/11	50,000,000.00	49,987,166.67	0.00	BNY	MS
NTRD	CPD	08/24/11	87638	DANSKE CORP CP	0.25000	10/05/11	50,000,000.00	49,985,416.67	0.00	BNY	RV

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NTRD	CPD	08/24/11	87644	DEUTSCHE BK FINANCIAL LLC CP	0.26000	10/05/11	50,000,000.00	49,984,833.33	0.00	BNY	RV
NTRD	CPD	08/24/11	87643	ING US FUNDING LLC CP	0.22000	10/06/11	26,500,000.00	26,493,036.39	0.00	BNY	INGF
NTRD	CPD	08/24/11	87635	THUNDER BAY FUNDING LLC CP	0.19000	10/19/11	50,000,000.00	49,985,222.22	0.00	BNY	RBCCM
NTRD	CPD	08/25/11	87661	BRYANT PARK FUNDING LLC CP	0.20000	09/20/11	50,000,000.00	49,992,777.78	0.00	BNY	RV
NTRD	CPD	08/25/11	87658	REGENCY MARKETS NO. 1 LLC CP	0.25000	09/26/11	50,000,000.00	49,988,888.89	0.00	BNY	JPM
NTRD	CPD	08/25/11	87656	DANSKE CORP CP	0.24000	09/30/11	25,000,000.00	24,994,000.00	0.00	BNY	MS
NTRD	CPD	08/25/11	87659	ABBAY NATIONAL NA LLC CP	0.25000	10/03/11	50,000,000.00	49,986,458.33	0.00	BNY	MFR
NTRD	CPD	08/25/11	87662	ATLANTIS ONE FUNDING CORP CP	0.22000	10/06/11	50,000,000.00	49,987,166.67	0.00	BNY	MS
NTRD	CPD	08/25/11	87663	ATLANTIS ONE FUNDING CORP CP	0.22000	10/06/11	25,000,000.00	24,993,583.33	0.00	BNY	MS
NTRD	CPD	08/25/11	87657	CAFCO LLC CP	0.21000	10/18/11	50,000,000.00	49,984,250.00	0.00	BNY	JPM
NTRD	CPD	08/25/11	87665	CAFCO LLC CP	0.21000	10/19/11	30,000,000.00	29,990,375.00	0.00	BNY	RV
NTRD	CPD	08/25/11	87646	SHEFFIELD RECEIVABLES CORP CP	0.25000	10/20/11	50,000,000.00	49,980,555.56	0.00	BNY	LOOP
NTRD	CPD	08/25/11	87647	CRC FUNDING LLC CP	0.21000	10/24/11	50,000,000.00	49,982,500.00	0.00	BNY	MLPF
NTRD	CPD	08/25/11	87648	CIESCO LLC CP	0.21000	10/25/11	50,000,000.00	49,982,208.33	0.00	BNY	RV
NTRD	CPD	08/25/11	87667	REGENCY MARKETS NO. 1 LLC CP	0.31000	11/15/11	10,000,000.00	9,992,938.89	0.00	BNY	MS
NTRD	CPD	08/26/11	87675	REGENCY MARKETS NO. 1 LLC CP	0.16000	09/02/11	39,879,000.00	39,877,759.32	0.00	BNY	MS
NTRD	CPD	08/26/11	87676	ING US FUNDING LLC CP	0.15000	09/08/11	50,000,000.00	49,997,291.67	0.00	BNY	INGF
NTRD	CPD	08/26/11	87677	CRC FUNDING LLC CP	0.17000	09/21/11	50,000,000.00	49,993,861.11	0.00	BNY	JPM
NTRD	CPD	08/26/11	87685	BRYANT PARK FUNDING LLC CP	0.17000	09/26/11	50,000,000.00	49,992,680.56	0.00	BNY	MS
NTRD	CPD	08/26/11	87679	DANSKE CORP CP	0.24000	09/29/11	50,000,000.00	49,988,666.67	0.00	BNY	MFR
NTRD	CPD	08/26/11	87683	TOYOTA MOTOR CREDIT CORP CP	0.16000	09/30/11	50,000,000.00	49,992,222.22	0.00	BNY	TFS
NTRD	CPD	08/26/11	87684	DEUTSCHE BK FINANCIAL LLC CP	0.25000	10/04/11	50,000,000.00	49,986,458.33	0.00	BNY	RV
NTRD	CPD	08/26/11	87680	THAMES ASSET GLOBAL SEC INC CP	0.29000	10/17/11	25,000,000.00	24,989,527.78	0.00	BNY	RV
NTRD	CPD	08/26/11	87678	CRC FUNDING LLC CP	0.21000	10/19/11	50,000,000.00	49,984,250.00	0.00	BNY	RV
NTRD	CPD	08/29/11	87689	BRYANT PARK FUNDING LLC CP	0.17000	09/26/11	50,000,000.00	49,993,388.89	0.00	BNY	MS
NTRD	CPD	08/29/11	87687	CAFCO LLC CP	0.19000	10/06/11	50,000,000.00	49,989,972.22	0.00	BNY	RV
NTRD	CPD	08/29/11	87691	COMMERZBANK US FINANCE INC CP	0.32000	10/07/11	50,000,000.00	49,982,666.67	0.00	BNY	MFR
NTRD	CPD	08/29/11	87693	THAMES ASSET GLOBAL SEC INC CP	0.28000	10/17/11	29,268,000.00	29,256,845.64	0.00	BNY	KEYBANC
NTRD	CPD	08/29/11	87690	THAMES ASSET GLOBAL SEC INC CP	0.29000	10/18/11	25,000,000.00	24,989,930.56	0.00	BNY	RV
NTRD	CPD	08/29/11	87692	REGENCY MARKETS NO. 1 LLC CP	0.31000	11/15/11	26,075,000.00	26,057,486.29	0.00	BNY	MS
NTRD	CPD	08/30/11	87703	COMMERZBANK US FINANCE INC CP	0.26000	09/15/11	50,000,000.00	49,994,222.22	0.00	BNY	MS
NTRD	CPD	08/30/11	87706	HSBC FINANCE CORP CP	0.16000	09/29/11	50,000,000.00	49,993,333.33	0.00	BNY	RV
NTRD	CPD	08/30/11	87702	ATLANTIS ONE FUNDING CORP CP	0.19000	10/04/11	50,000,000.00	49,990,763.89	0.00	BNY	RV
NTRD	CPD	08/30/11	87707	ABBAY NATIONAL NA LLC CP	0.25000	10/06/11	50,000,000.00	49,987,152.78	0.00	BNY	MFR
NTRD	CPD	08/30/11	87701	FALCON ASSET SEC CO LLC CP	0.16000	10/12/11	50,000,000.00	49,990,444.44	0.00	BNY	JPM
NTRD	CPD	08/30/11	87695	THUNDER BAY FUNDING LLC CP	0.19000	10/17/11	50,000,000.00	49,987,333.33	0.00	BNY	RBCCM
NTRD	CPD	08/31/11	87711	CIESCO LLC CP	0.16000	10/04/11	25,000,000.00	24,996,222.22	0.00	BNY	LOOP
NTRD	CPD	08/31/11	87710	DEUTSCHE BK FINANCIAL LLC CP	0.24000	10/05/11	50,000,000.00	49,988,333.33	0.00	BNY	RV
NTRD	CPD	08/31/11	87714	DANSKE CORP CP	0.27000	10/05/11	25,000,000.00	24,993,437.50	0.00	BNY	RV
NTRD	CPD	08/31/11	87709	HSBC FINANCE CORP CP	0.17000	10/07/11	50,000,000.00	49,991,263.89	0.00	BNY	JPM
CPD Total							6,644,975,000.00	6,643,439,554.03	0.00		

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NTRD	FFCB	08/03/11	87421	FFCB (CALLABLE)	2.10000	08/03/16	25,000,000.00	24,975,000.00	0.00	BNY	TULL
NTRD	FFCB	08/22/11	87538	FFCB (CALLABLE)	1.50000	08/22/16	25,000,000.00	25,000,000.00	0.00	BNY	UBSSEC
NTRD	FFCB	08/22/11	87540	FFCB (CALLABLE)	1.50000	08/22/16	41,165,000.00	41,165,000.00	0.00	BNY	JEFF
NTRD	FFCB	08/22/11	87577	FFCB (CALLABLE)	1.50000	08/22/16	29,035,000.00	29,035,000.00	0.00	BNY	RBCCM
NTRD	FFCB	08/22/11	87578	FFCB (CALLABLE)	1.84000	02/22/17	25,000,000.00	25,000,000.00	0.00	BNY	MIZO
NTRD	FFCB	08/22/11	87579	FFCB (CALLABLE)	1.84000	02/22/17	25,000,000.00	25,000,000.00	0.00	BNY	WFI
NTRD	FFCB	08/23/11	87625	FFCB (CALLABLE)	1.84000	02/22/17	10,000,000.00	9,997,500.00	511.11	BNY	LOOP
NTRD	FFCB	08/25/11	87652	FFCB (CALLABLE)	1.37000	02/25/16	21,445,000.00	21,407,471.25	0.00	BNY	JPM
FFCB Total							201,645,000.00	201,579,971.25	511.11		
NTRD	FHLB	08/10/11	87392	FHLB (CALLABLE)	2.12500	08/10/16	11,270,000.00	11,247,460.00	0.00	BNY	WFI
NTRD	FHLB	08/22/11	87514	FHLB (CALLABLE)	1.50000	08/22/16	25,000,000.00	25,000,000.00	0.00	BNY	MFR
NTRD	FHLB	08/24/11	87591	FHLB (CALLABLE)	1.50000	08/24/16	25,000,000.00	25,000,000.00	0.00	BNY	DBAG
NTRD	FHLB	08/25/11	87602	FHLB (CALLABLE)	1.50000	08/24/16	25,000,000.00	25,000,000.00	1,041.67	BNY	MFR
FFCB Total							86,270,000.00	86,247,460.00	1,041.67		
NTRD	FHLM	08/10/11	87374	FHLMC (CALLABLE)	2.20000	08/10/16	25,000,000.00	25,000,000.00	0.00	BNY	RWB
NTRD	FHLM	08/10/11	87375	FHLMC (CALLABLE)	2.20000	08/10/16	25,000,000.00	25,000,000.00	0.00	BNY	MFR
NTRD	FHLM	08/29/11	87541	FHLMC (CALLABLE)	1.50000	08/24/16	32,500,000.00	32,493,500.00	6,770.83	BNY	BNPPSC
FHLM Total							82,500,000.00	82,493,500.00	6,770.83		
NTRD	FNMA	08/08/11	87365	FNMA (CALLABLE)	2.20000	08/08/16	50,000,000.00	49,992,500.00	0.00	BNY	UBSSEC
NTRD	FNMA	08/15/11	87406	FNMA (CALLABLE)	2.10000	08/15/16	15,450,000.00	15,446,137.50	0.00	BNY	FTNFCM
NTRD	FNMA	08/24/11	87486	FNMA (CALLABLE)	1.50000	08/24/16	25,000,000.00	24,875,000.00	0.00	BNY	MORCO
NTRD	FNMA	08/24/11	87501	FNMA (CALLABLE)	1.50000	08/24/16	25,000,000.00	24,937,500.00	0.00	BNY	MORCO
NTRD	FNMA	08/25/11	87529	FNMA (CALLABLE)	1.55000	08/24/16	33,585,000.00	33,578,283.00	1,446.02	BNY	FTNFCM
FNMA Total							149,035,000.00	148,829,420.50	1,446.02		
NTRD	MCSA	08/15/11	87393	FHLB (CALLABLE)	5.00000	08/15/16	25,000,000.00	25,000,000.00	0.00	BNY	JEFF
NTRD	MCSA	08/23/11	87422	FHLMC (CALLABLE)	4.00000	08/23/16	50,000,000.00	50,000,000.00	0.00	BNY	MORCO
NTRD	MCSA	08/25/11	87487	FHLMC (CALLABLE)	1.50000	08/24/16	25,000,000.00	25,000,000.00	1,041.67	BNY	CITGM
MCSA Total							100,000,000.00	100,000,000.00	1,041.67		
NTRD	NCD1	08/11/11	87522	UNION BK OF CALIFORNIA CD	0.16000	09/20/11	50,000,000.00	50,000,000.00	0.00	BNY	UNION
NTRD	NCD1	08/25/11	87666	UNION BK OF CALIFORNIA CD	0.18000	10/25/11	50,000,000.00	50,000,000.00	0.00	BNY	UNION
NCD1 Total							100,000,000.00	100,000,000.00	0.00		
NTRD	YANK1	08/03/11	87467	BNP PARIBAS SF CD	0.21000	09/06/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	08/04/11	87476	BARCLAYS BK PLC NY CD	0.20000	09/07/11	50,000,000.00	50,000,472.14	0.00	BNY	MFR
NTRD	YANK1	08/04/11	87473	DEUTSCHE BK AG NY CD	0.20000	10/05/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	08/12/11	87528	BK OF MONTREAL CHICAGO CD	0.14000	09/20/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL

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NTRD	YANK1	08/12/11	87510	BARCLAYS BK PLC NY CD	0.25000	10/07/11	50,000,000.00	50,000,388.74	0.00	BNY	TULL
NTRD	YANK1	08/15/11	87549	SOCIETE GENERALE NY CD	0.23000	09/12/11	50,000,000.00	49,997,273.49	21,083.33	BNY	INGF
NTRD	YANK1	08/15/11	87547	NORDEA BK FINLAND PLC NY CD	0.18000	10/12/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	08/16/11	87558	RABOBANK NEDERLAND NV NY CD	0.17000	09/30/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	08/17/11	87573	NORDEA BK FINLAND PLC NY CD	0.18000	10/20/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	08/18/11	87588	RABOBANK NEDERLAND NV NY CD	0.16000	09/20/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	08/19/11	87599	BNP PARIBAS SF CD	0.18000	09/02/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	08/23/11	87627	BNP PARIBAS SF CD	0.27000	09/23/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	08/23/11	87628	SOCIETE GENERALE NY CD	0.29000	09/27/11	50,000,000.00	50,000,485.98	0.00	BNY	MFR
NTRD	YANK1	08/23/11	87629	SVENSKA HANDELSBANKEN AB NY CD	0.21000	10/21/11	50,000,000.00	50,000,409.58	0.00	BNY	TULL
NTRD	YANK1	08/24/11	87639	CR AGRICOLE CO & INV BK NY CD	0.29000	09/23/11	50,000,000.00	50,000,416.57	0.00	BNY	MFR
NTRD	YANK1	08/24/11	87640	LLOYDS TSB BK PLC NY CD	0.17000	10/05/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	08/24/11	87641	LLOYDS TSB BK PLC NY CD	0.17000	10/05/11	25,000,000.00	25,000,000.00	0.00	BNY	TULL
NTRD	YANK1	08/25/11	87660	BNP PARIBAS SF CD	0.21000	09/16/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	08/25/11	87668	BNP PARIBAS SF CD	0.30000	10/03/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	08/25/11	87669	RABOBANK NEDERLAND NV NY CD	0.17000	10/03/11	50,000,000.00	50,000,000.00	0.00	BNY	RABO
NTRD	YANK1	08/25/11	87664	BK OF NOVA SCOTIA HOUSTON CD	0.28000	11/22/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	08/26/11	87681	UBS AG STAMFORD CT CD	0.20000	10/13/11	50,000,000.00	50,000,000.00	0.00	BNY	UBSSEC
NTRD	YANK1	08/26/11	87682	UBS AG STAMFORD CT CD	0.20000	10/13/11	25,000,000.00	25,000,000.00	0.00	BNY	UBSSEC
NTRD	YANK1	08/30/11	87694	CR AGRICOLE CO & INV BK NY CD	0.34000	10/06/11	50,000,000.00	50,000,513.71	0.00	BNY	MFR
NTRD	YANK1	08/30/11	87704	NORDEA BK FINLAND PLC NY CD	0.30000	11/25/11	50,000,000.00	50,001,207.49	0.00	BNY	MFR
NTRD	YANK1	08/30/11	87705	SVENSKA HANDELSBANKEN AB NY CD	0.29000	11/25/11	50,000,000.00	50,001,207.52	0.00	BNY	MFR
NTRD	YANK1	08/30/11	87696	TORONTO DOMINION BK NY CD	0.18000	11/28/11	50,000,000.00	50,000,000.00	0.00	BNY	RV
NTRD	YANK1	08/31/11	87715	BNP PARIBAS SF CD	0.35000	10/28/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	08/31/11	87712	NORDEA BK FINLAND PLC NY CD	0.29000	11/25/11	50,000,000.00	50,001,193.65	0.00	BNY	MFR
NTRD	YANK1	08/31/11	87713	SVENSKA HANDELSBANKEN AB NY CD	0.29000	11/25/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
YANK1 Total							1,450,000,000.00	1,450,003,568.87	21,083.33		
NTRD Total							8,881,019,000.00	8,880,813,243.81	978,967.05		
PSI Total							8,881,019,000.00	8,880,813,243.81	978,967.05		

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SANIT	MCSA	08/25/11	87604	FHLB (CALLABLE)	1.00000	08/25/16	50,000,000.00	50,000,000.00	0.00	BNY	KEYBANC
SANIT	MCSA	08/25/11	87605	FHLB (CALLABLE)	1.00000	08/25/16	50,000,000.00	50,000,000.00	0.00	BNY	KEYBANC
SANIT	MCSA	08/25/11	87606	FHLB (CALLABLE)	1.00000	08/25/16	47,450,000.00	47,450,000.00	0.00	BNY	KEYBANC
MCSA Total							147,450,000.00	147,450,000.00	0.00		
SANIT - SANITATION DISTRICT Total							147,450,000.00	147,450,000.00	0.00		
SPI Total							147,450,000.00	147,450,000.00	0.00		

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08/12/11	NTRD	84590	FFCB 1.85 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	431,666.67	50,431,666.67	20,153.34
08/15/11	NTRD	85558	FFCB 2.25 (CALLABLE)	Call	100.0000	14,285,714.27	14,285,714.27	47,321.43	14,333,035.70	55,941.95
08/16/11	NTRD	81413	FFCB 3.25 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	11,284.72	25,011,284.72	0.00
08/17/11	NTRD	85597	FFCB 1.875 (CALLABLE)	Call	100.0000	38,452,000.00	38,452,000.00	0.00	38,452,000.00	82,027.94
08/18/11	NTRD	85200	FFCB 1.23 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	88,833.33	25,088,833.33	0.00
08/22/11	NTRD	85319	FFCB 1.98 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	121,000.00	25,121,000.00	10,638.01
08/22/11	NTRD	85320	FFCB 1.98 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	121,000.00	25,121,000.00	12,765.61
08/22/11	NTRD	85403	FFCB 1.98 (CALLABLE)	Call	100.0000	33,290,000.00	33,290,000.00	161,123.60	33,451,123.60	28,471.47
08/23/11	NTRD	85603	FFCB 1.50 (CALLABLE)	Call	100.0000	10,000,000.00	10,000,000.00	47,916.67	10,047,916.67	141,854.37
08/25/11	NTRD	87151	FFCB 1.74 (CALLABLE)	Call	100.0000	43,490,000.00	43,490,000.00	46,244.37	43,536,244.37	67,101.81
			FFCB Total			289,517,714.27	289,517,714.27	1,076,390.79	290,594,105.06	418,954.50
08/05/11	NTRD	81362	FHLB 3.125 (CALLABLE)	Call	100.0000	30,470,000.00	30,470,000.00	0.00	30,470,000.00	36,543.98
08/11/11	NTRD	81345	FHLB 3.125 (CALLABLE)	Call	100.0000	12,845,000.00	12,845,000.00	0.00	12,845,000.00	9,628.47
08/11/11	NTRD	81367	FHLB 3.125 (CALLABLE)	Call	100.0000	9,525,000.00	9,525,000.00	0.00	9,525,000.00	18,849.17
08/11/11	NTRD	84711	FHLB 1.95 (CALLABLE)	Call	100.0000	15,000,000.00	15,000,000.00	113,750.00	15,113,750.00	15,412.79
08/11/11	NTRD	84818	FHLB 2.00 (CALLABLE)	Call	100.0000	18,500,000.00	18,500,000.00	129,500.00	18,629,500.00	7,674.56
08/11/11	NTRD	85583	FHLB 1.60 (CALLABLE)	Call	100.0000	32,660,000.00	32,660,000.00	98,705.78	32,758,705.78	190,097.37
08/16/11	NTRD	86792	FHLB 2.50 (CALLABLE)	Call	100.0000	10,000,000.00	10,000,000.00	62,500.00	10,062,500.00	4,745.48
08/16/11	NTRD	86805	FHLB 2.50 (CALLABLE)	Call	100.0000	5,000,000.00	5,000,000.00	31,250.00	5,031,250.00	2,372.74
08/17/11	NTRD	85428	FHLB 1.70 (CALLABLE)	Call	100.0000	11,220,000.01	11,220,000.01	44,506.01	11,264,506.02	67,270.65
08/18/11	NTRD	84885	FHLB 1.90 (CALLABLE)	Call	100.0000	13,550,000.00	13,550,000.00	98,689.17	13,648,689.17	0.00
08/18/11	NTRD	84895	FHLB 1.65 (CALLABLE)	Call	100.0000	36,625,000.00	36,625,000.00	208,152.08	36,833,152.08	22,302.69
08/18/11	NTRD	85599	FHLB 1.875 (CALLABLE)	Call	100.0000	40,525,000.00	40,525,000.00	337,708.33	40,862,708.33	223,031.08
08/19/11	NTRD	84905	FHLB 1.875 (CALLABLE)	Call	100.0000	4,166,666.67	4,166,666.67	26,041.66	4,192,708.33	2,603.03
08/19/11	NTRD	84906	FHLB 1.875 (CALLABLE)	Call	100.0000	4,166,666.67	4,166,666.67	26,041.66	4,192,708.33	4,338.38
08/19/11	NTRD	84923	FHLB 1.875 (CALLABLE)	Call	100.0000	6,266,666.68	6,266,666.68	39,166.67	6,305,833.35	10,439.87
08/19/11	NTRD	85266	FHLB 1.50 (CALLABLE)	Call	100.0000	15,325,000.00	15,325,000.00	75,347.92	15,400,347.92	34,775.82
08/22/11	NTRD	87202	FHLB 2.30 (CALLABLE)	Call	100.0000	26,355,000.00	26,355,000.00	50,513.75	26,405,513.75	25,893.39
08/24/11	NTRD	84430	FHLB 2.09 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	8,708.33	25,008,708.33	44,790.53
08/24/11	NTRD	84490	FHLB 2.05 (CALLABLE)	Call	100.0000	15,050,000.00	15,050,000.00	5,142.08	15,055,142.08	0.00
08/24/11	NTRD	85117	FHLB 1.65 (CALLABLE)	Call	100.0000	13,705,000.00	13,705,000.00	65,327.17	13,770,327.17	41,556.32
08/24/11	NTRD	85428	FHLB 1.70 (CALLABLE)	Call	100.0000	8,579,999.99	8,579,999.99	36,870.17	8,616,870.16	51,211.14
08/25/11	NTRD	85060	FHLB 1.625 (CALLABLE)	Call	100.0000	14,583,333.32	14,583,333.32	65,169.27	14,648,502.59	9,242.37
08/25/11	NTRD	85232	FHLB 1.55 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	96,875.00	25,096,875.00	16,619.44
08/25/11	NTRD	87149	FHLB 1.75 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	418,055.56	50,418,055.56	72,369.96
08/25/11	NTRD	87150	FHLB 1.75 (CALLABLE)	Call	100.0000	3,640,000.00	3,640,000.00	30,434.44	3,670,434.44	5,268.53

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							Principal	Interest		
08/26/11	NTRD	84905	FHLB 1.875 (CALLABLE)	Call	100.0000	10,416,666.65	10,416,666.65	68,901.91	10,485,568.56	6,477.62
08/26/11	NTRD	84906	FHLB 1.875 (CALLABLE)	Call	100.0000	10,416,666.65	10,416,666.65	68,901.91	10,485,568.56	10,796.02
08/26/11	NTRD	84923	FHLB 1.875 (CALLABLE)	Call	100.0000	15,666,666.64	15,666,666.64	103,628.47	15,770,295.11	25,979.55
08/26/11	NTRD	85192	FHLB 1.27 (CALLABLE)	Call	100.0000	34,200,000.00	34,200,000.00	36,195.00	34,236,195.00	41,465.28
08/26/11	NTRD	85199	FHLB 1.27 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	26,458.33	25,026,458.33	5,051.81
08/26/11	NTRD	85212	FHLB 1.50 (CALLABLE)	Call	100.0000	17,500,000.00	17,500,000.00	6,562.50	17,506,562.50	14,686.23
FHLB Total						560,958,333.28	560,958,333.28	2,379,103.17	563,337,436.45	1,021,494.27
08/12/11	NTRD	84401	FHLMC 2.25 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
08/12/11	NTRD	84412	FHLMC 2.25 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	39,978.09
08/12/11	NTRD	84413	FHLMC 2.25 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	19,989.05
08/12/11	NTRD	84429	FHLMC 2.25 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	39,978.09
08/24/11	NTRD	85261	FHLMC 1.70 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	106,250.00	25,106,250.00	0.00
08/24/11	NTRD	85321	FHLMC 1.70 (CALLABLE)	Call	100.0000	21,000,000.00	21,000,000.00	89,250.00	21,089,250.00	114,304.04
FHLMC Total						221,000,000.00	221,000,000.00	195,500.00	221,195,500.00	214,249.27
08/05/11	NTRD	84387	FNMA 2.125 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
08/05/11	NTRD	84388	FNMA 2.125 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	1,998.90
08/05/11	NTRD	84466	FNMA 2.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	19,989.05
08/16/11	NTRD	85059	FNMA 1.70 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	106,250.00	25,106,250.00	0.00
08/16/11	NTRD	85096	FNMA 1.70 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	106,250.00	25,106,250.00	42,543.86
08/16/11	NTRD	85118	FNMA 1.70 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	106,250.00	25,106,250.00	57,796.28
08/22/11	NTRD	84887	FNMA 1.60 (CALLABLE)	Call	100.0000	30,000,000.00	30,000,000.00	172,000.00	30,172,000.00	79,491.79
08/24/11	NTRD	85164	FNMA 1.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	93,750.00	25,093,750.00	53,121.58
08/24/11	NTRD	85211	FNMA 1.50 (CALLABLE)	Call	100.0000	11,250,000.00	11,250,000.00	42,187.50	11,292,187.50	4,780.94
FNMA Total						216,250,000.00	216,250,000.00	626,687.50	216,876,687.50	259,722.40
08/17/11	NTRD	84414	FNMA 3.05 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
08/18/11	NTRD	84415	FNMA 3.00 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
08/25/11	NTRD	84524	FNMA 2.875 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
MCSA-FNMA Total						150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00
NTRD Total						1,437,726,047.55	1,437,726,047.55	4,277,681.46	1,442,003,729.01	1,914,420.44
PSI Total						1,437,726,047.55	1,437,726,047.55	4,277,681.46	1,442,003,729.01	1,914,420.44

Los Angeles County Treasurer
Investment Transactions Journal
Sales Detail Report
Group: Specific Purpose Investments
For the Period August 1, 2011 to August 31, 2011
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
08/02/11	GF	03463	FLYING TRIANGLE LOAN	Call	100.0000	2,008.67	2,008.67	406.98	2,415.65	0.00
08/10/11	GF	12057	FLYING TRIANGLE LOAN	Call	100.0000	1,020.41	1,020.41	428.80	1,449.21	0.00
08/12/11	GF	14004	FLYING TRIANGLE LOAN	Call	100.0000	723.36	723.36	40.23	763.59	0.00
08/12/11	GF	16864	FLYING TRIANGLE LOAN	Call	100.0000	1,215.30	1,215.30	151.27	1,366.57	0.00
			FLYING TRIANGLE LOAN Total			4,967.74	4,967.74	1,027.28	5,995.02	0.00
	GF - GENERAL FUND Total					4,967.74	4,967.74	1,027.28	5,995.02	0.00
08/17/11	SANIT	82931	FFCB 2.77 (CALLABLE)	Call	100.0000	86,000.00	86,000.00	0.00	86,000.00	30.12
			FFCB Total			86,000.00	86,000.00	0.00	86,000.00	30.12
08/30/11	SANIT	87604	FHLB 1.00 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	6,944.44	50,006,944.44	0.00
08/30/11	SANIT	87605	FHLB 1.00 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	6,944.44	50,006,944.44	0.00
08/30/11	SANIT	87606	FHLB 1.00 (CALLABLE)	Sell	100.0000	47,370,000.00	47,370,000.00	6,579.17	47,376,579.17	0.00
			MCSA-FHLB Total			147,370,000.00	147,370,000.00	20,468.05	147,390,468.05	0.00
08/22/11	SANIT	84725	FHLMC 1.35 (CALLABLE)	Call	100.0000	46,000.00	46,000.00	258.75	46,258.75	0.00
			MCSA-FHLMC Total			46,000.00	46,000.00	258.75	46,258.75	0.00
08/17/11	SANIT	85985	FNMA 2.00 (CALLABLE)	Call	100.0000	932,000.00	932,000.00	0.00	932,000.00	0.00
			MCSA-FNMA Total			932,000.00	932,000.00	0.00	932,000.00	0.00
	SANIT - SANITATION DISTRICT Total					148,434,000.00	148,434,000.00	20,726.80	148,454,726.80	30.12
			SPI Total			148,438,967.74	148,438,967.74	21,754.08	148,460,721.82	30.12

Los Angeles County Treasurer
 Comparison of Investment Cost to Market Value
 As of August 31, 2011
 Attachment IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Difference	Amortized Cost	Market Value	Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	3,575,015,620.29	3,574,645,302.40	(370,317.89)	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	7,677,161,737.11	7,676,733,024.17	(428,712.94)	0.00	0.00	0.00
Governments	1,681,484,276.19	1,691,101,875.00	9,617,598.81	86,015.07	110,200.80	24,185.73
Agencies	9,516,280,443.36	9,600,826,439.30	84,545,995.94	3,070,000.00	3,086,859.18	16,859.18
Municipals	77,000,000.00	77,000,000.00	0.00	5,165,000.00	5,165,000.00	0.00
Corp. & Deposit Notes	683,126,375.86	685,284,182.73	2,157,806.87	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	63,771,345.52	63,771,345.52	0.00
TOTAL	<u>\$23,210,068,452.81</u>	<u>\$23,305,590,823.60</u>	<u>\$95,522,370.79</u>	<u>\$72,092,360.59</u>	<u>\$72,133,405.50</u>	<u>\$41,044.91</u>

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Bank of New York Trust Company N.A. (BNY) month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted by BNY, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, and are not subject to market pricing by BNY. Accordingly, market value is priced at cost. Such non-market priced securities make up 0.33% of the PSI Portfolio.

Security ID	Security Description	Calculated Market Price
87231	BK OF AMERICA NA BK NOTE	99.78020833
87232	BK OF AMERICA NA BK NOTE	99.78020833
87482	BK OF AMERICA NA BK NOTE	99.72159722
87384	BK OF AMERICA NA BK NOTE	99.69229167
87162	BK OF AMERICA NA BK NOTE	99.57611667
87337	UNION BK OF CALIFORNIA CD	99.99722875
87338	UNION BK OF CALIFORNIA CD	99.99653747
87220	UNION BK OF CALIFORNIA CD	99.99605518
87522	UNION BK OF CALIFORNIA CD	99.99654332
87666	UNION BK OF CALIFORNIA CD	99.99218359
87206	SOCIETE GENERALE NY CD	99.99973862
87207	SOCIETE GENERALE NY CD	99.99973862
87429	BK OF MONTREAL CHICAGO CD	99.99979446
87430	BK OF MONTREAL CHICAGO CD	99.99979446
87599	BNP PARIBAS SF CD	99.99968778
86619	WESTPAC BANKING CORP NY CD	99.99912940
87467	BNP PARIBAS SF CD	99.99885784
87266	NORDEA BK FINLAND PLC NY CD	99.99849725
87476	BARCLAYS BK PLC NY CD	99.99868270
86623	RABOBANK NEDERLAND NV NY CD	99.99689505
87549	SOCIETE GENERALE NY CD	99.99632808
87340	UBS AG STAMFORD CT CD	99.99699826
86625	COMMONWEALTH BK OF AU NY CD	99.99307616
87193	BK OF NOVA SCOTIA HOUSTON CD	99.99602303
87195	DEUTSCHE BK AG NY CD	99.99435258
87660	BNP PARIBAS SF CD	99.99771311
87528	BK OF MONTREAL CHICAGO CD	99.99658616
87373	CREDIT SUISSE NY CD	99.99560087
87588	RABOBANK NEDERLAND NV NY CD	99.99684320
87390	BARCLAYS BK PLC NY CD	99.99542657
87400	DEUTSCHE BK AG NY CD	99.99504172
87380	SVENSKA HANDELSBANKEN AB NY CD	99.99494323
87627	BNP PARIBAS SF CD	99.99661749
87639	CREDIT AGRICOLE CIB NY CD	99.99666673
87229	BK OF NOVA SCOTIA HOUSTON CD	99.98927844
87153	TORONTO DOMINION BK NY CD	99.99300642
87628	SOCIETE GENERALE NY CD	99.99603155
87173	UBS AG STAMFORD CT CD	99.99279627
87211	RABOBANK NEDERLAND NV NY CD	99.99245103
87288	BK OF NOVA SCOTIA HOUSTON CD	99.99288527
87383	LLOYDS TSB BK PLC NY CD	99.99347514
87423	TORONTO DOMINION BK NY CD	99.99392429
87212	RABOBANK NEDERLAND NV NY CD	99.99219187
87213	RABOBANK NEDERLAND NV NY CD	99.99219187
87196	CREDIT SUISSE NY CD	99.99219187
87197	CREDIT SUISSE NY CD	99.99219187
87285	DNB NOR BANK ASA NY CD	99.99264101
87251	BK OF NOVA SCOTIA HOUSTON CD	99.99219187
87558	RABOBANK NEDERLAND NV NY CD	99.99514341
87178	DNB NOR BANK ASA NY CD	99.99219187
87179	DNB NOR BANK ASA NY CD	99.99219187
87668	BNP PARIBAS SF CD	99.99529504
87669	RABOBANK NEDERLAND NV NY CD	99.99529504
87439	TORONTO DOMINION BK NY CD	99.99339021
87640	LLOYDS TSB BK PLC NY CD	99.99493655
87641	LLOYDS TSB BK PLC NY CD	99.99493655
87473	DEUTSCHE BK AG NY CD	99.99344049
87694	CR AGRICOLE CO & INV BK NY CD	99.99525422
87510	BARCLAYS BK PLC NY CD	99.99370012
87547	NORDEA BK FINLAND PLC NY CD	99.99312304
87681	UBS AG STAMFORD CT CD	99.99397006
87682	UBS AG STAMFORD CT CD	99.99397006

Los Angeles County Treasurer
Market Pricing Exceptions
As of August 31, 2011
Attachment IXa

Security ID	Security Description	Calculated Market Price
87325	RABOBANK NEDERLAND NV NY CD	99.98920149
87336	DNB NOR BANK ASA NY CD	99.98920149
87339	CREDIT SUISSE NY CD	99.98897335
87342	BK OF NOVA SCOTIA HOUSTON CD	99.98851726
87573	NORDEA BK FINLAND PLC NY CD	99.99203596
87629	SVENSKA HANDELSBANKEN AB NY CD	99.99253033
85140	BARCLAYS BK PLC NY CD	99.95457435
87664	BK OF NOVA SCOTIA HOUSTON CD	99.98825237
87704	NORDEA BK FINLAND PLC NY CD	99.98874526
87705	SVENSKA HANDELSBANKEN NY CD	99.98874526
87696	TORONTO DOMINION BK NY CD	99.98835773
87189	AU & NZ BANKING GROUP NY CD	99.96854203
87109	LLOYDS TSB BK PLC NY CD	99.96957191
87161	WESTPAC BANKING CORP NY CD	99.97051040

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of August 31, 2011
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	83163	LACCAL BANS	3.25000	06/30/12	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	83362	LACCAL BANS	3.25000	06/30/12	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	84700	LACCAL BANS	0.59700	06/30/13	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	85107	LACCAL BANS	0.59700	06/30/13	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	85565	LACCAL BANS	0.59700	06/30/13	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	86157	LACCAL BANS	0.59700	06/30/13	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	86248	LACCAL BANS	0.59700	06/30/13	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	86249	LACCAL BANS	0.59700	06/30/13	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	86858	LACCAL BANS	0.59700	06/30/13	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	87088	LACCAL BANS	0.59700	06/30/13	3,000,000.00	3,000,000.00	3,000,000.00
PSI	NTRD	BAN	87089	LACCAL BANS	0.59700	06/30/13	5,000,000.00	5,000,000.00	5,000,000.00
BAN Total							77,000,000.00	77,000,000.00	77,000,000.00
PSI	NTRD	BNOT	87231	BK OF AMERICA NA BK NOTE	0.17000	09/15/11	50,000,000.00	50,000,000.00	49,999,165.50
PSI	NTRD	BNOT	87232	BK OF AMERICA NA BK NOTE	0.17000	09/15/11	50,000,000.00	50,000,000.00	49,999,165.50
PSI	NTRD	BNOT	87482	BK OF AMERICA NA BK NOTE	0.16000	09/19/11	25,000,000.00	25,000,000.00	24,998,812.25
PSI	NTRD	BNOT	87384	BK OF AMERICA NA BK NOTE	0.18000	09/21/11	50,000,000.00	50,000,000.00	49,997,957.00
PSI	NTRD	BNOT	87162	BK OF AMERICA NA BK NOTE	0.20000	09/29/11	34,000,000.00	34,000,000.00	33,997,258.58
BNOT Total							209,000,000.00	209,000,000.00	208,992,358.83
PSI	NTRD	CNFL	84432	TOYOTA MOTOR CREDIT CORP FRN	0.47210	07/27/12	50,000,000.00	50,000,000.00	50,042,000.00
PSI	NTRD	CNFL	85269	TOYOTA MOTOR CREDIT CORP FRN	0.43617	11/15/12	50,000,000.00	50,000,000.00	49,995,500.00
CNFL Total							100,000,000.00	100,000,000.00	100,037,500.00
PSI	NTRD	CNFM	85584	WESTPAC BANKING CORP NY FRN	0.28222	12/13/11	50,000,000.00	50,000,707.60	49,983,450.00
PSI	NTRD	CNFM	85585	WESTPAC BANKING CORP NY FRN	0.28222	12/13/11	50,000,000.00	50,000,707.60	49,983,450.00
CNFM Total							100,000,000.00	100,001,415.20	99,966,900.00
PSI	NTRD	CNFX	80418	GE CAPITAL CORP MTN	5.00000	11/15/11	2,518,000.00	2,518,986.68	2,539,638.94
PSI	NTRD	CNFX	80419	GE CAPITAL CORP MTN	5.00000	11/15/11	3,000,000.00	3,001,175.55	3,025,781.10
PSI	NTRD	CNFX	80522	GE CAPITAL CORP MTN	5.00000	11/15/11	1,157,000.00	1,158,105.33	1,166,942.91
PSI	NTRD	CNFX	80769	GE CAPITAL CORP MTN	5.00000	11/15/11	10,000,000.00	10,020,677.87	10,085,937.00
PSI	NTRD	CNFX	80593	GE CAPITAL CORP MTN	4.37500	11/21/11	1,500,000.00	1,499,761.87	1,511,775.00
PSI	NTRD	CNFX	80245	GE CAPITAL CORP MTN	5.87500	02/15/12	9,000,000.00	8,880,825.56	9,209,610.00
PSI	NTRD	CNFX	80466	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,011,325.29	10,232,900.00
PSI	NTRD	CNFX	80700	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,036,717.12	10,232,900.00
PSI	NTRD	CNFX	80743	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,035,009.24	10,232,900.00
PSI	NTRD	CNFX	86231	GE CAPITAL CORP MTN	5.87500	02/15/12	12,070,000.00	12,365,982.07	12,351,110.30
PSI	NTRD	CNFX	86428	GE CAPITAL CORP MTN	5.87500	02/15/12	25,000,000.00	25,613,543.48	25,582,250.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of August 31, 2011
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CNFX	87500	GE CAPITAL CORP MTN	5.87500	02/15/12	22,252,000.00	22,796,694.45	22,770,249.08
PSI	NTRD	CNFX	80208	CHEVRON CORP MTN	3.45000	03/03/12	50,000,000.00	49,999,496.35	50,750,000.00
PSI	NTRD	CNFX	80257	GE CAPITAL CORP MTN	4.37500	03/03/12	5,900,000.00	5,775,860.09	5,984,547.00
PSI	NTRD	CNFX	86508	CHEVRON CORP MTN	3.45000	03/03/12	14,221,000.00	14,441,805.58	14,434,315.00
PSI	NTRD	CNFX	86555	CHEVRON CORP MTN	3.45000	03/03/12	12,200,000.00	12,391,306.39	12,383,000.00
PSI	NTRD	CNFX	86875	GE CAPITAL CORP MTN	6.00000	06/15/12	16,189,000.00	16,882,171.59	16,856,148.69
PSI	NTRD	CNFX	81648	BARCLAYS BK PLC NY MTN	5.45000	09/12/12	10,606,000.00	10,887,792.89	10,975,831.22
PSI	NTRD	CNFX	85361	GE CAPITAL CORP MTN	2.80000	01/08/13	25,000,000.00	25,454,869.19	25,561,000.00
PSI	NTRD	CNFX	87649	GE CAPITAL CORP MTN	4.80000	05/01/13	19,342,000.00	20,352,854.07	20,400,587.66
		CNFX Total					269,955,000.00	274,124,960.66	276,287,423.90
PSI	NTRD	CPD	87260	TOYOTA MOTOR CREDIT CORP CP	0.15000	09/01/11	25,000,000.00	25,000,000.00	24,999,340.00
PSI	NTRD	CPD	87308	SHEFFIELD RECEIVABLES CORP CP	0.15000	09/01/11	30,000,000.00	30,000,000.00	29,999,208.00
PSI	NTRD	CPD	87394	TOYOTA MOTOR CREDIT CORP CP	0.13000	09/01/11	25,000,000.00	25,000,000.00	24,999,340.00
PSI	NTRD	CPD	87418	ABBAY NATIONAL NA LLC CP	0.20000	09/01/11	50,000,000.00	50,000,000.00	49,998,680.00
PSI	NTRD	CPD	87434	BRYANT PARK FUNDING LLC CP	0.15000	09/01/11	50,000,000.00	50,000,000.00	49,998,625.00
PSI	NTRD	CPD	87451	FALCON ASSET SEC CO LLC CP	0.18000	09/01/11	30,000,000.00	30,000,000.00	29,999,175.00
PSI	NTRD	CPD	87460	CITIGROUP FUNDING INC CP	0.18000	09/01/11	15,000,000.00	15,000,000.00	14,999,587.50
PSI	NTRD	CPD	87587	ING US FUNDING LLC CP	0.15000	09/01/11	50,000,000.00	50,000,000.00	49,998,625.00
PSI	NTRD	CPD	87347	ING US FUNDING LLC CP	0.17000	09/02/11	50,000,000.00	49,999,763.89	49,998,250.00
PSI	NTRD	CPD	87348	ATLANTIS ONE FUNDING CORP CP	0.15000	09/02/11	50,000,000.00	49,999,791.67	49,998,360.00
PSI	NTRD	CPD	87369	TOYOTA MOTOR CREDIT CORP CP	0.14000	09/02/11	30,000,000.00	29,999,883.33	29,999,016.00
PSI	NTRD	CPD	87389	ING US FUNDING LLC CP	0.15500	09/02/11	45,000,000.00	44,999,806.25	44,998,425.00
PSI	NTRD	CPD	87424	ATLANTIS ONE FUNDING CORP CP	0.14000	09/02/11	50,000,000.00	49,999,805.56	49,998,360.00
PSI	NTRD	CPD	87437	ABBAY NATIONAL NA LLC CP	0.20000	09/02/11	50,000,000.00	49,999,722.22	49,998,360.00
PSI	NTRD	CPD	87449	THUNDER BAY FUNDING LLC CP	0.20000	09/02/11	25,000,000.00	24,999,861.11	24,999,125.00
PSI	NTRD	CPD	87450	VARIABLE FUNDING CAP CO LLC CP	0.14000	09/02/11	35,000,000.00	34,999,863.89	34,998,852.00
PSI	NTRD	CPD	87457	FALCON ASSET SEC CO LLC CP	0.18000	09/02/11	50,000,000.00	49,999,750.00	49,998,250.00
PSI	NTRD	CPD	87523	BRYANT PARK FUNDING LLC CP	0.17000	09/02/11	50,000,000.00	49,999,763.89	49,998,250.00
PSI	NTRD	CPD	87675	REGENCY MARKETS NO. 1 LLC CP	0.16000	09/02/11	39,879,000.00	39,878,822.76	39,877,604.24
PSI	NTRD	CPD	87271	CITIGROUP FUNDING INC CP	0.20000	09/06/11	18,000,000.00	17,999,500.00	17,998,830.00
PSI	NTRD	CPD	87312	CITIGROUP FUNDING INC CP	0.18000	09/06/11	25,000,000.00	24,999,375.00	24,998,375.00
PSI	NTRD	CPD	87316	ATLANTIS ONE FUNDING CORP CP	0.17000	09/06/11	50,000,000.00	49,998,819.44	49,997,080.00
PSI	NTRD	CPD	87370	ING US FUNDING LLC CP	0.17000	09/06/11	30,000,000.00	29,999,291.67	29,998,050.00
PSI	NTRD	CPD	87426	ING US FUNDING LLC CP	0.17000	09/06/11	50,000,000.00	49,998,819.44	49,996,750.00
PSI	NTRD	CPD	87459	BRYANT PARK FUNDING LLC CP	0.20000	09/06/11	50,000,000.00	49,998,611.11	49,996,750.00
PSI	NTRD	CPD	87516	ATLANTIS ONE FUNDING CORP CP	0.19000	09/06/11	25,000,000.00	24,999,340.28	24,998,540.00
PSI	NTRD	CPD	87561	BARTON CAPITAL LLC CP	0.30000	09/06/11	40,000,000.00	39,998,333.33	39,997,400.00
PSI	NTRD	CPD	87574	BARTON CAPITAL LLC CP	0.31000	09/06/11	50,000,000.00	49,997,847.22	49,996,750.00
PSI	NTRD	CPD	87427	CIESCO LLC CP	0.14000	09/07/11	25,000,000.00	24,999,416.67	24,998,187.50

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Treasurer Portfolio Compared to Market Value
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	87432	FALCON ASSET SEC CO LLC CP	0.13000	09/07/11	50,000,000.00	49,998,916.67	49,996,375.00
PSI	NTRD	CPD	87442	ABBAY NATIONAL NA LLC CP	0.21000	09/07/11	50,000,000.00	49,998,250.00	49,996,760.00
PSI	NTRD	CPD	87458	ABBAY NATIONAL NA LLC CP	0.26000	09/07/11	50,000,000.00	49,997,833.33	49,996,760.00
PSI	NTRD	CPD	87581	ING US FUNDING LLC CP	0.16000	09/07/11	50,000,000.00	49,998,666.67	49,996,375.00
PSI	NTRD	CPD	87283	ING US FUNDING LLC CP	0.15500	09/08/11	30,000,000.00	29,999,095.83	29,997,600.00
PSI	NTRD	CPD	87425	CIESCO LLC CP	0.14000	09/08/11	50,000,000.00	49,998,638.89	49,996,000.00
PSI	NTRD	CPD	87453	TOYOTA MOTOR CREDIT CORP CP	0.16000	09/08/11	50,000,000.00	49,998,444.45	49,996,440.00
PSI	NTRD	CPD	87466	BARTON CAPITAL LLC CP	0.27000	09/08/11	25,000,000.00	24,998,687.50	24,998,000.00
PSI	NTRD	CPD	87468	ABBAY NATIONAL NA LLC CP	0.25000	09/08/11	50,000,000.00	49,997,569.44	49,996,440.00
PSI	NTRD	CPD	87472	COMMERZBANK US FINANCE INC CP	0.21000	09/08/11	50,000,000.00	49,997,958.33	49,996,000.00
PSI	NTRD	CPD	87676	ING US FUNDING LLC CP	0.15000	09/08/11	50,000,000.00	49,998,541.67	49,996,000.00
PSI	NTRD	CPD	87321	THAMES ASSET GLOBAL SEC INC CP	0.17000	09/09/11	40,000,000.00	39,998,488.89	39,996,500.00
PSI	NTRD	CPD	87355	BARTON CAPITAL LLC CP	0.23000	09/09/11	18,538,000.00	18,537,052.50	18,536,377.93
PSI	NTRD	CPD	87428	CAFCO LLC CP	0.14000	09/09/11	50,000,000.00	49,998,444.44	49,995,625.00
PSI	NTRD	CPD	87462	THUNDER BAY FUNDING LLC CP	0.20000	09/09/11	50,000,000.00	49,997,777.78	49,995,625.00
PSI	NTRD	CPD	87471	CITIGROUP FUNDING INC CP	0.18000	09/09/11	25,000,000.00	24,999,000.00	24,997,812.50
PSI	NTRD	CPD	87474	ATLANTIS ONE FUNDING CORP CP	0.16000	09/09/11	50,000,000.00	49,998,222.22	49,996,125.00
PSI	NTRD	CPD	87475	ING US FUNDING LLC CP	0.17500	09/09/11	35,000,000.00	34,998,638.89	34,996,937.50
PSI	NTRD	CPD	87478	BRYANT PARK FUNDING LLC CP	0.17000	09/09/11	50,000,000.00	49,998,111.11	49,995,625.00
PSI	NTRD	CPD	87597	COMMERZBANK US FINANCE INC CP	0.24000	09/09/11	50,000,000.00	49,997,333.33	49,995,625.00
PSI	NTRD	CPD	87318	THAMES ASSET GLOBAL SEC INC CP	0.16000	09/12/11	25,000,000.00	24,998,777.78	24,997,250.00
PSI	NTRD	CPD	87410	CITIGROUP FUNDING INC CP	0.18000	09/12/11	37,000,000.00	36,997,965.00	36,995,930.00
PSI	NTRD	CPD	87480	DANSKE CORP CP	0.20000	09/12/11	25,000,000.00	24,998,472.22	24,997,250.00
PSI	NTRD	CPD	87483	ABBAY NATIONAL NA LLC CP	0.23000	09/12/11	50,000,000.00	49,996,486.11	49,995,165.00
PSI	NTRD	CPD	87492	COMMERZBANK US FINANCE INC CP	0.23000	09/12/11	50,000,000.00	49,996,486.11	49,994,500.00
PSI	NTRD	CPD	87519	THAMES ASSET GLOBAL SEC INC CP	0.22000	09/12/11	50,000,000.00	49,996,638.89	49,994,500.00
PSI	NTRD	CPD	87481	ATLANTIS ONE FUNDING CORP CP	0.16000	09/13/11	50,000,000.00	49,997,333.33	49,994,845.00
PSI	NTRD	CPD	87484	TOYOTA MOTOR CREDIT CORP CP	0.16000	09/13/11	50,000,000.00	49,997,333.33	49,994,845.00
PSI	NTRD	CPD	87490	BRYANT PARK FUNDING LLC CP	0.17000	09/13/11	26,000,000.00	25,998,526.67	25,996,945.00
PSI	NTRD	CPD	87496	BARTON CAPITAL LLC CP	0.28000	09/13/11	20,000,000.00	19,998,133.33	19,997,650.00
PSI	NTRD	CPD	87497	ATLANTIS ONE FUNDING CORP CP	0.16000	09/13/11	50,000,000.00	49,997,333.33	49,994,845.00
PSI	NTRD	CPD	87328	VARIABLE FUNDING CAP CO LLC CP	0.15000	09/14/11	25,000,000.00	24,998,645.83	24,997,262.50
PSI	NTRD	CPD	87489	CRC FUNDING LLC CP	0.17000	09/14/11	50,000,000.00	49,996,930.56	49,993,750.00
PSI	NTRD	CPD	87494	BRYANT PARK FUNDING LLC CP	0.17000	09/14/11	50,000,000.00	49,996,930.56	49,993,750.00
PSI	NTRD	CPD	87495	CIESCO LLC CP	0.18000	09/14/11	50,000,000.00	49,996,750.00	49,993,750.00
PSI	NTRD	CPD	87598	ABBAY NATIONAL NA LLC CP	0.20000	09/14/11	50,000,000.00	49,996,388.89	49,994,525.00
PSI	NTRD	CPD	87600	ING US FUNDING LLC CP	0.17000	09/14/11	40,000,000.00	39,997,544.45	39,995,000.00
PSI	NTRD	CPD	87612	BARTON CAPITAL LLC CP	0.32000	09/14/11	50,000,000.00	49,994,222.22	49,993,750.00
PSI	NTRD	CPD	87623	BARTON CAPITAL LLC CP	0.35000	09/14/11	25,000,000.00	24,996,840.28	24,996,875.00
PSI	NTRD	CPD	87637	BARTON CAPITAL LLC CP	0.35000	09/14/11	50,000,000.00	49,993,680.56	49,993,750.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	87314	CAFCO LLC CP	0.14000	09/15/11	24,648,000.00	24,646,658.05	24,644,734.14
PSI	NTRD	CPD	87470	TOYOTA MOTOR CREDIT CORP CP	0.17000	09/15/11	50,000,000.00	49,996,694.44	49,994,205.00
PSI	NTRD	CPD	87488	CRC FUNDING LLC CP	0.17000	09/15/11	50,000,000.00	49,996,694.45	49,993,375.00
PSI	NTRD	CPD	87498	BRYANT PARK FUNDING LLC CP	0.17000	09/15/11	20,000,000.00	19,998,677.78	19,997,350.00
PSI	NTRD	CPD	87502	CITIGROUP FUNDING INC CP	0.20000	09/15/11	25,000,000.00	24,998,055.56	24,996,687.50
PSI	NTRD	CPD	87545	REGENCY MARKETS NO. 1 LLC CP	0.23000	09/15/11	50,000,000.00	49,995,527.78	49,993,375.00
PSI	NTRD	CPD	87703	COMMERZBANK US FINANCE INC CP	0.26000	09/15/11	50,000,000.00	49,994,944.44	49,993,375.00
PSI	NTRD	CPD	87503	ATLANTIS ONE FUNDING CORP CP	0.17000	09/16/11	50,000,000.00	49,996,458.33	49,993,885.00
PSI	NTRD	CPD	87506	CIESCO LLC CP	0.18000	09/16/11	25,000,000.00	24,998,125.00	24,996,500.00
PSI	NTRD	CPD	87566	REGENCY MARKETS NO. 1 LLC CP	0.22000	09/16/11	50,000,000.00	49,995,416.66	49,993,000.00
PSI	NTRD	CPD	87570	REGENCY MARKETS NO. 1 LLC CP	0.22000	09/16/11	14,000,000.00	13,998,716.66	13,998,040.00
PSI	NTRD	CPD	87292	CAFCO LLC CP	0.15000	09/19/11	25,000,000.00	24,998,125.00	24,995,937.50
PSI	NTRD	CPD	87354	VARIABLE FUNDING CAP CO LLC CP	0.15000	09/19/11	25,000,000.00	24,998,125.00	24,996,465.00
PSI	NTRD	CPD	87504	CIESCO LLC CP	0.18000	09/19/11	25,000,000.00	24,997,750.00	24,995,937.50
PSI	NTRD	CPD	87505	ABBEY NATIONAL NA LLC CP	0.24000	09/19/11	50,000,000.00	49,994,000.00	49,992,930.00
PSI	NTRD	CPD	87507	CIESCO LLC CP	0.18000	09/19/11	25,000,000.00	24,997,750.00	24,995,937.50
PSI	NTRD	CPD	87515	DANSKE CORP CP	0.21000	09/19/11	50,000,000.00	49,994,750.00	49,991,875.00
PSI	NTRD	CPD	87567	DEUTSCHE BK FINANCIAL LLC CP	0.27000	09/19/11	50,000,000.00	49,993,250.00	49,991,875.00
PSI	NTRD	CPD	87586	REGENCY MARKETS NO. 1 LLC CP	0.22000	09/19/11	25,000,000.00	24,997,250.00	24,995,937.50
PSI	NTRD	CPD	87592	VARIABLE FUNDING CAP CO LLC CP	0.14000	09/19/11	25,000,000.00	24,998,250.00	24,996,465.00
PSI	NTRD	CPD	87613	REGENCY MARKETS NO. 1 LLC CP	0.22000	09/19/11	30,225,000.00	30,221,675.25	30,220,088.44
PSI	NTRD	CPD	87508	SHEFFIELD RECEIVABLES CORP CP	0.18000	09/20/11	35,000,000.00	34,996,675.00	34,994,827.00
PSI	NTRD	CPD	87517	HSBC FINANCE CORP CP	0.18000	09/20/11	50,000,000.00	49,995,250.00	49,991,500.00
PSI	NTRD	CPD	87524	CITIGROUP FUNDING INC CP	0.20000	09/20/11	25,000,000.00	24,997,361.11	24,995,750.00
PSI	NTRD	CPD	87571	ATLANTIS ONE FUNDING CORP CP	0.19000	09/20/11	50,000,000.00	49,994,986.11	49,992,610.00
PSI	NTRD	CPD	87614	REGENCY MARKETS NO. 1 LLC CP	0.22000	09/20/11	36,791,000.00	36,786,728.16	36,784,745.53
PSI	NTRD	CPD	87661	BRYANT PARK FUNDING LLC CP	0.20000	09/20/11	50,000,000.00	49,994,722.22	49,991,500.00
PSI	NTRD	CPD	87520	SHEFFIELD RECEIVABLES CORP CP	0.18000	09/21/11	50,000,000.00	49,995,000.00	49,992,290.00
PSI	NTRD	CPD	87521	ABBEY NATIONAL NA LLC CP	0.25000	09/21/11	50,000,000.00	49,993,055.56	49,992,290.00
PSI	NTRD	CPD	87550	ATLANTIS ONE FUNDING CORP CP	0.20000	09/21/11	50,000,000.00	49,994,444.44	49,992,290.00
PSI	NTRD	CPD	87624	REGENCY MARKETS NO. 1 LLC CP	0.22000	09/21/11	25,000,000.00	24,996,944.44	24,995,562.50
PSI	NTRD	CPD	87677	CRC FUNDING LLC CP	0.17000	09/21/11	50,000,000.00	49,995,277.78	49,991,125.00
PSI	NTRD	CPD	87438	VARIABLE FUNDING CAP CO LLC CP	0.14000	09/22/11	50,000,000.00	49,995,916.67	49,991,970.00
PSI	NTRD	CPD	87454	CRC FUNDING LLC CP	0.20000	09/23/11	35,000,000.00	34,995,722.22	34,993,262.50
PSI	NTRD	CPD	87526	BRYANT PARK FUNDING LLC CP	0.17000	09/23/11	50,000,000.00	49,994,805.55	49,990,375.00
PSI	NTRD	CPD	87531	ABBEY NATIONAL NA LLC CP	0.26000	09/23/11	50,000,000.00	49,992,055.55	49,991,650.00
PSI	NTRD	CPD	87544	DANSKE CORP CP	0.21000	09/23/11	50,000,000.00	49,993,583.33	49,990,375.00
PSI	NTRD	CPD	87546	DEUTSCHE BK FINANCIAL LLC CP	0.24000	09/26/11	50,000,000.00	49,991,666.67	49,989,250.00
PSI	NTRD	CPD	87582	DANSKE CORP CP	0.22000	09/26/11	25,000,000.00	24,996,180.56	24,994,625.00
PSI	NTRD	CPD	87584	CAFCO LLC CP	0.17000	09/26/11	50,000,000.00	49,994,097.22	49,989,250.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	87595	CAFCO LLC CP	0.17000	09/26/11	50,000,000.00	49,994,097.22	49,989,250.00
PSI	NTRD	CPD	87658	REGENCY MARKETS NO. 1 LLC CP	0.25000	09/26/11	50,000,000.00	49,991,319.45	49,989,250.00
PSI	NTRD	CPD	87685	BRYANT PARK FUNDING LLC CP	0.17000	09/26/11	50,000,000.00	49,994,097.23	49,989,250.00
PSI	NTRD	CPD	87689	BRYANT PARK FUNDING LLC CP	0.17000	09/26/11	50,000,000.00	49,994,097.22	49,989,250.00
PSI	NTRD	CPD	87533	BRYANT PARK FUNDING LLC CP	0.17000	09/27/11	50,000,000.00	49,993,861.11	49,988,875.00
PSI	NTRD	CPD	87556	ATLANTIS ONE FUNDING CORP CP	0.19000	09/27/11	50,000,000.00	49,993,138.89	49,990,375.00
PSI	NTRD	CPD	87414	FALCON ASSET SEC CO LLC CP	0.14000	09/28/11	25,000,000.00	24,997,375.00	24,994,250.00
PSI	NTRD	CPD	87511	ING US FUNDING LLC CP	0.25000	09/28/11	50,000,000.00	49,990,625.00	49,988,500.00
PSI	NTRD	CPD	87518	ING US FUNDING LLC CP	0.25000	09/28/11	34,800,000.00	34,793,475.00	34,791,996.00
PSI	NTRD	CPD	87555	COMMERZBANK US FINANCE INC CP	0.26000	09/28/11	50,000,000.00	49,990,250.00	49,988,500.00
PSI	NTRD	CPD	87583	DEUTSCHE BK FINANCIAL LLC CP	0.28000	09/28/11	50,000,000.00	49,989,500.00	49,988,500.00
PSI	NTRD	CPD	87634	REGENCY MARKETS NO. 1 LLC CP	0.24000	09/28/11	50,000,000.00	49,991,000.00	49,988,500.00
PSI	NTRD	CPD	87534	HSBC FINANCE CORP CP	0.18000	09/29/11	50,000,000.00	49,993,000.00	49,988,125.00
PSI	NTRD	CPD	87551	ABBAY NATIONAL NA LLC CP	0.26000	09/29/11	50,000,000.00	49,989,888.89	49,989,735.00
PSI	NTRD	CPD	87626	DEUTSCHE BK FINANCIAL LLC CP	0.26000	09/29/11	50,000,000.00	49,989,888.89	49,988,125.00
PSI	NTRD	CPD	87679	DANSKE CORP CP	0.24000	09/29/11	50,000,000.00	49,990,666.67	49,988,125.00
PSI	NTRD	CPD	87706	HSBC FINANCE CORP CP	0.16000	09/29/11	50,000,000.00	49,993,777.77	49,988,125.00
PSI	NTRD	CPD	87560	ABBAY NATIONAL NA LLC CP	0.27000	09/30/11	50,000,000.00	49,989,125.00	49,989,415.00
PSI	NTRD	CPD	87568	COMMERZBANK US FINANCE INC CP	0.26000	09/30/11	50,000,000.00	49,989,527.78	49,987,750.00
PSI	NTRD	CPD	87572	ABBAY NATIONAL NA LLC CP	0.26000	09/30/11	50,000,000.00	49,989,527.78	49,989,415.00
PSI	NTRD	CPD	87656	DANSKE CORP CP	0.24000	09/30/11	25,000,000.00	24,995,166.67	24,993,875.00
PSI	NTRD	CPD	87683	TOYOTA MOTOR CREDIT CORP CP	0.16000	09/30/11	50,000,000.00	49,993,555.55	49,989,415.00
PSI	NTRD	CPD	87559	COMMERZBANK US FINANCE INC CP	0.29000	10/03/11	50,000,000.00	49,987,111.11	49,986,395.00
PSI	NTRD	CPD	87563	DEUTSCHE BK FINANCIAL LLC CP	0.24000	10/03/11	50,000,000.00	49,989,333.33	49,986,395.00
PSI	NTRD	CPD	87569	DEUTSCHE BK FINANCIAL LLC CP	0.29000	10/03/11	50,000,000.00	49,987,111.11	49,986,395.00
PSI	NTRD	CPD	87576	SHEFFIELD RECEIVABLES CORP CP	0.22000	10/03/11	50,000,000.00	49,990,222.22	49,988,180.00
PSI	NTRD	CPD	87585	FALCON ASSET SEC CO LLC CP	0.17000	10/03/11	50,000,000.00	49,992,444.45	49,986,395.00
PSI	NTRD	CPD	87659	ABBAY NATIONAL NA LLC CP	0.25000	10/03/11	50,000,000.00	49,988,888.89	49,988,180.00
PSI	NTRD	CPD	87532	ING US FUNDING LLC CP	0.21000	10/04/11	25,000,000.00	24,995,187.50	24,992,967.50
PSI	NTRD	CPD	87593	SHEFFIELD RECEIVABLES CORP CP	0.20000	10/04/11	50,000,000.00	49,990,833.33	49,987,760.00
PSI	NTRD	CPD	87594	DANSKE CORP CP	0.24000	10/04/11	50,000,000.00	49,989,000.00	49,985,935.00
PSI	NTRD	CPD	87617	COMMERZBANK US FINANCE INC CP	0.29000	10/04/11	50,000,000.00	49,986,708.34	49,985,935.00
PSI	NTRD	CPD	87642	ING US FUNDING LLC CP	0.22000	10/04/11	50,000,000.00	49,989,916.66	49,985,935.00
PSI	NTRD	CPD	87684	DEUTSCHE BK FINANCIAL LLC CP	0.25000	10/04/11	50,000,000.00	49,988,541.66	49,985,935.00
PSI	NTRD	CPD	87702	ATLANTIS ONE FUNDING CORP CP	0.19000	10/04/11	50,000,000.00	49,991,291.67	49,987,760.00
PSI	NTRD	CPD	87711	CIESCO LLC CP	0.16000	10/04/11	25,000,000.00	24,996,333.33	24,992,967.50
PSI	NTRD	CPD	87562	COMMERZBANK US FINANCE INC CP	0.29000	10/05/11	50,000,000.00	49,986,305.55	49,985,470.00
PSI	NTRD	CPD	87619	HSBC FINANCE CORP CP	0.16000	10/05/11	40,000,000.00	39,993,955.56	39,988,376.00
PSI	NTRD	CPD	87631	SHEFFIELD RECEIVABLES CORP CP	0.22000	10/05/11	50,000,000.00	49,989,611.11	49,987,330.00
PSI	NTRD	CPD	87636	ATLANTIS ONE FUNDING CORP CP	0.22000	10/05/11	50,000,000.00	49,989,611.11	49,987,330.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	87638	DANSKE CORP CP	0.25000	10/05/11	50,000,000.00	49,988,194.45	49,985,470.00
PSI	NTRD	CPD	87644	DEUTSCHE BK FINANCIAL LLC CP	0.26000	10/05/11	50,000,000.00	49,987,722.22	49,985,470.00
PSI	NTRD	CPD	87710	DEUTSCHE BK FINANCIAL LLC CP	0.24000	10/05/11	50,000,000.00	49,988,666.66	49,985,470.00
PSI	NTRD	CPD	87714	DANSKE CORP CP	0.27000	10/05/11	25,000,000.00	24,993,625.00	24,992,735.00
PSI	NTRD	CPD	87618	COMMERZBANK US FINANCE INC CP	0.30000	10/06/11	50,000,000.00	49,985,416.67	49,985,000.00
PSI	NTRD	CPD	87643	ING US FUNDING LLC CP	0.22000	10/06/11	26,500,000.00	26,494,331.95	26,492,050.00
PSI	NTRD	CPD	87662	ATLANTIS ONE FUNDING CORP CP	0.22000	10/06/11	50,000,000.00	49,989,305.56	49,986,900.00
PSI	NTRD	CPD	87663	ATLANTIS ONE FUNDING CORP CP	0.22000	10/06/11	25,000,000.00	24,994,652.77	24,993,450.00
PSI	NTRD	CPD	87687	CAFCO LLC CP	0.19000	10/06/11	50,000,000.00	49,990,763.89	49,985,000.00
PSI	NTRD	CPD	87707	ABBAY NATIONAL NA LLC CP	0.25000	10/06/11	50,000,000.00	49,987,847.22	49,986,900.00
PSI	NTRD	CPD	87491	CAFCO LLC CP	0.18000	10/07/11	30,000,000.00	29,994,600.00	29,990,715.00
PSI	NTRD	CPD	87554	SHEFFIELD RECEIVABLES CORP CP	0.23000	10/07/11	45,000,000.00	44,989,650.00	44,987,814.00
PSI	NTRD	CPD	87691	COMMERZBANK US FINANCE INC CP	0.32000	10/07/11	50,000,000.00	49,984,500.00	49,984,525.00
PSI	NTRD	CPD	87709	HSBC FINANCE CORP CP	0.17000	10/07/11	50,000,000.00	49,991,500.00	49,984,525.00
PSI	NTRD	CPD	87331	CRC FUNDING LLC CP	0.17000	10/11/11	35,000,000.00	34,993,388.89	34,987,806.00
PSI	NTRD	CPD	87548	SHEFFIELD RECEIVABLES CORP CP	0.24000	10/11/11	40,000,000.00	39,989,333.33	39,987,720.00
PSI	NTRD	CPD	87596	THUNDER BAY FUNDING LLC CP	0.18000	10/11/11	25,000,000.00	24,995,000.00	24,991,290.00
PSI	NTRD	CPD	87615	THAMES ASSET GLOBAL SEC INC CP	0.28000	10/11/11	50,000,000.00	49,984,444.45	49,982,580.00
PSI	NTRD	CPD	87616	THAMES ASSET GLOBAL SEC INC CP	0.28000	10/11/11	21,437,000.00	21,430,330.71	21,429,531.35
PSI	NTRD	CPD	87557	TOYOTA MOTOR CREDIT CORP CP	0.21000	10/12/11	50,000,000.00	49,988,041.67	49,984,180.00
PSI	NTRD	CPD	87701	FALCON ASSET SEC CO LLC CP	0.16000	10/12/11	50,000,000.00	49,990,888.88	49,982,080.00
PSI	NTRD	CPD	87611	SHEFFIELD RECEIVABLES CORP CP	0.25000	10/14/11	30,000,000.00	29,991,041.66	29,989,938.00
PSI	NTRD	CPD	87351	REGENCY MARKETS NO. 1 LLC CP	0.20000	10/17/11	25,000,000.00	24,993,611.11	24,989,762.50
PSI	NTRD	CPD	87680	THAMES ASSET GLOBAL SEC INC CP	0.29000	10/17/11	25,000,000.00	24,990,736.11	24,989,762.50
PSI	NTRD	CPD	87693	THAMES ASSET GLOBAL SEC INC CP	0.28000	10/17/11	29,268,000.00	29,257,528.56	29,256,014.75
PSI	NTRD	CPD	87695	THUNDER BAY FUNDING LLC CP	0.19000	10/17/11	50,000,000.00	49,987,861.11	49,979,525.00
PSI	NTRD	CPD	87657	CAFCO LLC CP	0.21000	10/18/11	50,000,000.00	49,986,291.67	49,979,000.00
PSI	NTRD	CPD	87690	THAMES ASSET GLOBAL SEC INC CP	0.29000	10/18/11	25,000,000.00	24,990,534.73	24,989,500.00
PSI	NTRD	CPD	87635	THUNDER BAY FUNDING LLC CP	0.19000	10/19/11	50,000,000.00	49,987,333.33	49,978,470.00
PSI	NTRD	CPD	87665	CAFCO LLC CP	0.21000	10/19/11	30,000,000.00	29,991,600.00	29,987,082.00
PSI	NTRD	CPD	87678	CRC FUNDING LLC CP	0.21000	10/19/11	50,000,000.00	49,986,000.00	49,978,470.00
PSI	NTRD	CPD	87646	SHEFFIELD RECEIVABLES CORP CP	0.25000	10/20/11	50,000,000.00	49,982,986.12	49,980,250.00
PSI	NTRD	CPD	87647	CRC FUNDING LLC CP	0.21000	10/24/11	50,000,000.00	49,984,541.67	49,975,750.00
PSI	NTRD	CPD	87648	CIESCO LLC CP	0.21000	10/25/11	50,000,000.00	49,984,250.00	49,975,190.00
PSI	NTRD	CPD	87667	REGENCY MARKETS NO. 1 LLC CP	0.31000	11/15/11	10,000,000.00	9,993,541.67	9,992,612.00
PSI	NTRD	CPD	87692	REGENCY MARKETS NO. 1 LLC CP	0.31000	11/15/11	26,075,000.00	26,058,159.89	26,055,735.79
		CPD Total					<u>7,678,161,000.00</u>	<u>7,677,161,737.11</u>	<u>7,676,733,024.17</u>
PSI	NTRD	FCDN	87443	FFCB D/N	0.16000	09/09/11	25,000,000.00	24,999,111.11	25,000,000.00
PSI	NTRD	FCDN	86558	FFCB D/N	0.25500	03/08/12	50,000,000.00	49,933,062.50	49,981,500.00

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PSI	NTRD	FCDN	86559	FFCB D/N	0.25500	03/08/12	50,000,000.00	49,933,062.50	49,981,500.00
PSI	NTRD	FCDN	86560	FFCB D/N	0.25500	03/08/12	15,000,000.00	14,979,918.75	14,994,450.00
PSI	NTRD	FCDN	86554	FFCB D/N	0.27000	03/23/12	50,000,000.00	49,923,500.00	49,980,000.00
PSI	NTRD	FCDN	86589	FFCB D/N	0.27000	04/05/12	30,000,000.00	29,951,175.00	29,983,800.00
		FCDN Total					220,000,000.00	219,719,829.86	219,921,250.00
PSI	NTRD	FFCB	84115	FFCB	0.68000	09/01/11	16,402,000.00	16,402,000.00	16,402,000.00
PSI	NTRD	FFCB	79099	FFCB	3.12500	09/23/11	42,710,000.00	42,700,444.24	42,787,732.20
PSI	NTRD	FFCB	79146	FFCB	3.50000	10/03/11	25,000,000.00	24,999,571.43	25,074,217.50
PSI	NTRD	FFCB	79161	FFCB	3.50000	10/03/11	50,000,000.00	49,998,315.79	50,148,435.00
PSI	NTRD	FFCB	79627	FFCB	5.00000	10/03/11	4,905,000.00	4,916,576.76	4,926,189.60
PSI	NTRD	FFCB	86411	FFCB	0.28000	03/16/12	50,000,000.00	50,001,379.55	50,017,500.00
PSI	NTRD	FFCB	86550	FFCB	0.28000	03/16/12	50,000,000.00	49,996,288.41	50,017,500.00
PSI	NTRD	FFCB	86551	FFCB	0.28000	03/16/12	50,000,000.00	49,996,288.41	50,017,500.00
PSI	NTRD	FFCB	80137	FFCB	2.25000	04/24/12	15,000,000.00	14,999,938.65	15,190,950.00
PSI	NTRD	FFCB	80207	FFCB	2.25000	04/24/12	25,000,000.00	24,999,743.26	25,318,250.00
PSI	NTRD	FFCB	80346	FFCB	2.60000	03/04/13	35,335,000.00	35,385,070.19	36,545,223.75
PSI	NTRD	FFCB	79979	FFCB	3.70000	05/15/13	25,000,000.00	25,420,028.74	26,417,967.50
PSI	NTRD	FFCB	80352	FFCB	3.70000	05/15/13	6,000,000.00	6,110,750.56	6,340,312.20
PSI	NTRD	FFCB	80427	FFCB	3.70000	05/15/13	16,250,000.00	16,585,192.91	17,171,678.88
PSI	NTRD	FFCB	80349	FFCB	3.87500	10/07/13	25,000,000.00	25,677,840.88	26,790,500.00
PSI	NTRD	FFCB	80387	FFCB	3.87500	10/07/13	10,000,000.00	10,262,780.00	10,716,200.00
PSI	NTRD	FFCB	80464	FFCB	3.87500	10/07/13	34,000,000.00	34,988,427.54	36,435,080.00
PSI	NTRD	FFCB	80501	FFCB	3.87500	10/07/13	25,000,000.00	25,642,934.72	26,790,500.00
PSI	NTRD	FFCB	80616	FFCB	3.87500	10/07/13	50,000,000.00	51,387,960.57	53,581,000.00
PSI	NTRD	FFCB	80619	FFCB	3.87500	10/07/13	25,000,000.00	25,729,705.50	26,790,500.00
PSI	NTRD	FFCB	80624	FFCB	3.87500	10/07/13	40,710,000.00	41,840,004.77	43,625,650.20
PSI	NTRD	FFCB	80648	FFCB	3.87500	10/07/13	12,133,000.00	12,462,368.77	13,001,965.46
PSI	NTRD	FFCB	80649	FFCB	3.87500	10/07/13	24,720,000.00	25,391,178.52	26,490,446.40
PSI	NTRD	FFCB	80651	FFCB	3.87500	10/07/13	8,981,000.00	9,211,979.81	9,624,219.22
PSI	NTRD	FFCB	81991	FFCB (CALLABLE)	2.87500	10/27/14	25,000,000.00	25,000,000.00	25,103,500.00
PSI	NTRD	FFCB	82016	FFCB (CALLABLE)	2.87500	10/27/14	19,530,000.00	19,514,590.03	19,610,854.20
PSI	NTRD	FFCB	82494	FFCB (CALLABLE)	2.82000	12/22/14	25,000,000.00	25,000,000.00	25,156,750.00
PSI	NTRD	FFCB	85190	FFCB (CALLABLE)	1.50000	07/21/15	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FFCB	85598	FFCB (CALLABLE)	1.50000	07/21/15	50,000,000.00	49,278,281.77	50,000,000.00
PSI	NTRD	FFCB	84356	FFCB (CALLABLE)	2.00000	07/27/15	40,000,000.00	39,992,196.06	40,613,600.00
PSI	NTRD	FFCB	85031	FFCB (CALLABLE)	1.58000	10/26/15	40,000,000.00	39,958,488.50	40,000,000.00
PSI	NTRD	FFCB	85075	FFCB (CALLABLE)	1.54000	10/28/15	25,000,000.00	25,000,000.00	25,048,000.00
PSI	NTRD	FFCB	85081	FFCB (CALLABLE)	1.54000	10/28/15	25,000,000.00	24,994,804.22	25,048,000.00
PSI	NTRD	FFCB	85595	FFCB (CALLABLE)	1.54000	10/28/15	23,230,000.00	22,864,117.73	23,274,601.60

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PSI	NTRD	FFCB	85355	FFCB (CALLABLE)	1.62000	11/16/15	26,495,000.00	26,348,057.39	26,567,861.25
PSI	NTRD	FFCB	85430	FFCB (CALLABLE)	2.00000	12/07/15	25,000,000.00	25,000,000.00	25,108,750.00
PSI	NTRD	FFCB	85557	FFCB (CALLABLE)	2.48000	12/15/15	25,000,000.00	24,978,559.69	25,146,000.00
PSI	NTRD	FFCB	87652	FFCB (CALLABLE)	1.37000	02/25/16	21,445,000.00	21,407,630.95	21,384,096.20
PSI	NTRD	FFCB	86749	FFCB (CALLABLE)	2.44000	04/27/16	14,125,000.00	14,125,000.00	14,328,046.88
PSI	NTRD	FFCB	86751	FFCB (CALLABLE)	2.44000	04/27/16	5,895,000.00	5,895,000.00	5,979,740.63
PSI	NTRD	FFCB	87421	FFCB (CALLABLE)	2.10000	08/03/16	25,000,000.00	24,975,396.83	25,069,250.00
PSI	NTRD	FFCB	87538	FFCB (CALLABLE)	1.50000	08/22/16	25,000,000.00	25,000,000.00	25,066,750.00
PSI	NTRD	FFCB	87540	FFCB (CALLABLE)	1.50000	08/22/16	41,165,000.00	41,165,000.00	41,274,910.55
PSI	NTRD	FFCB	87577	FFCB (CALLABLE)	1.50000	08/22/16	29,035,000.00	29,035,000.00	29,112,523.45
PSI	NTRD	FFCB	87578	FFCB (CALLABLE)	1.84000	02/22/17	25,000,000.00	25,000,000.00	25,015,000.00
PSI	NTRD	FFCB	87579	FFCB (CALLABLE)	1.84000	02/22/17	25,000,000.00	25,000,000.00	25,015,000.00
PSI	NTRD	FFCB	87625	FFCB (CALLABLE)	1.84000	02/22/17	10,000,000.00	9,997,511.19	10,006,000.00
FFCB Total							1,288,066,000.00	1,294,636,404.34	1,313,150,752.67
PSI	NTRD	FHLB	79118	FHLB	3.75000	09/09/11	13,390,000.00	13,390,000.00	13,400,578.10
PSI	NTRD	FHLB	79132	FHLB	3.75000	09/09/11	41,210,000.00	41,211,460.69	41,242,555.90
PSI	NTRD	FHLB	79144	FHLB	5.00000	09/09/11	7,000,000.00	7,001,874.38	7,007,280.00
PSI	NTRD	FHLB	79115	FHLB	3.62500	09/16/11	25,000,000.00	25,000,221.01	25,037,000.00
PSI	NTRD	FHLB	79641	FHLB	3.62500	09/16/11	43,000,000.00	43,025,986.12	43,063,640.00
PSI	NTRD	FHLB	79642	FHLB	3.62500	09/16/11	50,000,000.00	50,030,119.40	50,074,000.00
PSI	NTRD	FHLB	85222	FHLB	0.25000	11/04/11	50,000,000.00	50,000,000.00	50,007,810.00
PSI	NTRD	FHLB	79697	FHLB	4.87500	11/18/11	15,000,000.00	15,098,823.21	15,150,150.00
PSI	NTRD	FHLB	84122	FHLB	0.80000	12/01/11	37,590,000.00	37,608,601.18	37,650,144.00
PSI	NTRD	FHLB	85600	FHLB	0.30000	12/01/11	50,000,000.00	49,993,226.12	50,017,500.00
PSI	NTRD	FHLB	79382	FHLB	3.50000	12/09/11	16,000,000.00	16,002,030.04	16,145,280.00
PSI	NTRD	FHLB	79383	FHLB	3.50000	12/09/11	16,000,000.00	16,002,015.74	16,145,280.00
PSI	NTRD	FHLB	79525	FHLB	3.50000	12/09/11	6,105,000.00	6,119,238.20	6,160,433.40
PSI	NTRD	FHLB	79531	FHLB	3.50000	12/09/11	10,000,000.00	10,022,004.01	10,090,800.00
PSI	NTRD	FHLB	79555	FHLB	3.50000	12/09/11	22,950,000.00	22,997,495.18	23,158,386.00
PSI	NTRD	FHLB	79880	FHLB	3.50000	12/09/11	20,750,000.00	20,831,120.53	20,938,410.00
PSI	NTRD	FHLB	79657	FHLB	2.31000	12/29/11	25,000,000.00	24,997,283.11	25,176,000.00
PSI	NTRD	FHLB	79656	FHLB	2.31000	12/30/11	25,000,000.00	25,000,000.00	25,177,500.00
PSI	NTRD	FHLB	79705	FHLB	1.85000	01/06/12	25,000,000.00	25,000,000.00	25,146,500.00
PSI	NTRD	FHLB	79711	FHLB	2.00000	01/06/12	25,000,000.00	24,999,970.84	25,159,500.00
PSI	NTRD	FHLB	79934	FHLB	2.15000	01/30/12	20,000,000.00	20,000,000.00	20,131,250.00
PSI	NTRD	FHLB	86547	FHLB	0.25000	02/22/12	50,000,000.00	49,991,678.26	50,019,500.00
PSI	NTRD	FHLB	86548	FHLB	0.25000	02/22/12	32,540,000.00	32,534,584.21	32,552,690.60
PSI	NTRD	FHLB	86394	FHLB	0.25000	03/07/12	50,000,000.00	49,993,697.42	50,017,000.00
PSI	NTRD	FHLB	76488	FHLB	5.00000	03/09/12	9,385,000.00	9,471,150.81	9,620,563.50

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PSI	NTRD	FHLB	86561	FHLB	0.30000	04/04/12	50,000,000.00	49,998,571.90	50,017,500.00
PSI	NTRD	FHLB	86564	FHLB	0.25000	04/04/12	25,000,000.00	24,990,479.34	25,001,500.00
PSI	NTRD	FHLB	86584	FHLB	0.30000	04/04/12	45,000,000.00	45,001,419.17	45,015,750.00
PSI	NTRD	FHLB	80000	FHLB	3.62500	06/08/12	29,365,000.00	29,640,638.82	30,133,188.40
PSI	NTRD	FHLB	80001	FHLB	3.62500	06/08/12	24,250,000.00	24,455,769.11	24,884,380.00
PSI	NTRD	FHLB	80065	FHLB	2.45000	08/13/12	25,000,000.00	25,000,000.00	25,520,500.00
PSI	NTRD	FHLB	80157	FHLB	2.50000	02/19/13	17,055,000.00	17,061,928.74	17,604,171.00
PSI	NTRD	FHLB	80078	FHLB	3.87500	03/08/13	11,000,000.00	11,209,001.94	11,595,210.00
PSI	NTRD	FHLB	80160	FHLB	4.37000	04/24/13	25,000,000.00	25,708,661.01	26,618,750.00
PSI	NTRD	FHLB	80447	FHLB	4.37000	04/24/13	25,000,000.00	25,784,098.18	26,618,750.00
PSI	NTRD	FHLB	80456	FHLB	4.37000	04/24/13	18,945,000.00	19,526,820.25	20,171,688.75
PSI	NTRD	FHLB	80584	FHLB	4.37000	04/24/13	45,555,000.00	47,066,028.40	48,504,686.25
PSI	NTRD	FHLB	77217	FHLB	3.62500	05/29/13	50,000,000.00	49,957,929.30	52,859,375.00
PSI	NTRD	FHLB	80105	FHLB	5.25000	09/13/13	28,750,000.00	30,201,847.41	31,566,600.13
PSI	NTRD	FHLB	80455	FHLB	3.62500	10/18/13	25,000,000.00	25,549,969.56	26,701,000.00
PSI	NTRD	FHLB	80007	FHLB	4.87500	12/13/13	24,715,000.00	25,693,154.15	27,195,397.40
PSI	NTRD	FHLB	80034	FHLB	4.87500	12/13/13	4,000,000.00	4,158,323.43	4,401,440.00
PSI	NTRD	FHLB	84117	FHLB	2.37500	03/14/14	39,775,000.00	40,459,669.99	41,689,171.88
PSI	NTRD	FHLB	84140	FHLB	2.37500	03/14/14	13,000,000.00	13,233,755.35	13,625,625.00
PSI	NTRD	FHLB	84160	FHLB	2.50000	06/13/14	50,000,000.00	51,091,936.33	52,769,000.00
PSI	NTRD	FHLB	81349	FHLB (CALLABLE)	3.20000	08/14/14	28,795,000.00	28,891,726.92	29,464,195.80
PSI	NTRD	FHLB	84139	FHLB	3.25000	09/12/14	43,530,000.00	45,232,402.51	47,076,389.10
PSI	NTRD	FHLB	84142	FHLB	2.75000	03/13/15	50,000,000.00	51,256,362.34	53,432,500.00
PSI	NTRD	FHLB	84143	FHLB	2.75000	03/13/15	9,160,000.00	9,390,165.58	9,788,834.00
PSI	NTRD	FHLB	86659	FHLB (CALLABLE)	2.00000	04/27/15	13,320,000.00	13,320,000.00	13,466,520.00
PSI	NTRD	FHLB	84123	FHLB	2.87500	06/12/15	19,045,000.00	19,502,653.56	20,435,285.00
PSI	NTRD	FHLB	85188	FHLB	1.63000	08/20/15	50,000,000.00	50,676,917.19	51,332,500.00
PSI	NTRD	FHLB	85186	FHLB	1.75000	09/11/15	25,000,000.00	25,427,693.46	25,852,750.00
PSI	NTRD	FHLB	84888	FHLB (CALLABLE)	1.80000	10/19/15	32,050,000.00	32,023,513.99	32,117,625.50
PSI	NTRD	FHLB	85121	FHLB (CALLABLE)	1.72500	10/27/15	48,995,000.00	48,992,963.69	49,003,329.15
PSI	NTRD	FHLB	85083	FHLB (CALLABLE)	1.60000	11/10/15	25,000,000.00	24,989,519.44	25,003,905.00
PSI	NTRD	FHLB	85581	FHLB (CALLABLE)	1.70000	11/10/15	50,000,000.00	49,573,775.06	50,171,000.00
PSI	NTRD	FHLB	85755	FHLB (CALLABLE)	1.70000	11/10/15	10,700,000.00	10,509,386.63	10,736,594.00
PSI	NTRD	FHLB	85060	FHLB (CALLABLE)	1.62500	11/16/15	10,416,666.68	10,410,090.66	10,418,229.18
PSI	NTRD	FHLB	85163	FHLB (CALLABLE)	1.60000	11/18/15	25,000,000.00	25,000,000.00	25,062,750.00
PSI	NTRD	FHLB	85228	FHLB (CALLABLE)	1.55000	11/18/15	35,000,000.00	35,000,000.00	35,073,500.00
PSI	NTRD	FHLB	85629	FHLB (CALLABLE)	1.55000	11/18/15	50,000,000.00	48,867,125.00	50,105,000.00
PSI	NTRD	FHLB	85630	FHLB (CALLABLE)	1.55000	11/18/15	355,000.00	346,956.59	355,745.50
PSI	NTRD	FHLB	85604	FHLB (CALLABLE)	1.85000	12/02/15	26,150,000.00	25,892,685.44	26,151,046.00

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PSI	NTRD	FHLB	85248	FHLB (CALLABLE)	1.62500	12/03/15	25,000,000.00	25,000,000.00	25,002,000.00
PSI	NTRD	FHLB	85377	FHLB (CALLABLE)	1.62500	12/03/15	33,535,000.00	33,392,301.78	33,537,682.80
PSI	NTRD	FHLB	85429	FHLB (CALLABLE)	2.05000	12/03/15	25,000,000.00	24,973,404.98	25,002,500.00
PSI	NTRD	FHLB	86646	FHLB (CALLABLE)	2.70000	04/18/16	28,285,000.00	28,285,000.00	28,718,114.06
PSI	NTRD	FHLB	87215	FHLB (CALLABLE)	2.25000	07/20/16	25,000,000.00	24,992,676.52	25,159,000.00
PSI	NTRD	FHLB	87392	FHLB (CALLABLE)	2.12500	08/10/16	11,270,000.00	11,247,731.42	11,298,287.70
PSI	NTRD	FHLB	87514	FHLB (CALLABLE)	1.50000	08/22/16	25,000,000.00	25,000,000.00	24,962,750.00
PSI	NTRD	FHLB	87591	FHLB (CALLABLE)	1.50000	08/24/16	25,000,000.00	25,000,000.00	24,979,500.00
PSI	NTRD	FHLB	87602	FHLB (CALLABLE)	1.50000	08/24/16	25,000,000.00	25,000,000.00	24,979,500.00
FHLB Total							2,037,936,666.68	2,050,307,635.60	2,079,470,468.10
PSI	NTRD	FHLD	85636	FHLB D/N	0.33000	12/13/11	50,000,000.00	49,952,791.67	49,997,000.00
PSI	NTRD	FHLD	85637	FHLB D/N	0.33000	12/13/11	7,000,000.00	6,993,390.83	6,999,580.00
PSI	NTRD	FHLD	85634	FHLB D/N	0.33000	12/14/11	50,000,000.00	49,952,333.33	49,997,000.00
PSI	NTRD	FHLD	85635	FHLB D/N	0.33000	12/14/11	50,000,000.00	49,952,333.33	49,997,000.00
FHLD Total							157,000,000.00	156,850,849.16	156,990,580.00
PSI	NTRD	FHLM	85751	FHLMC	1.12500	12/15/11	50,000,000.00	50,110,354.11	50,142,000.00
PSI	NTRD	FHLM	85752	FHLMC	1.12500	12/15/11	27,323,000.00	27,383,304.11	27,400,597.32
PSI	NTRD	FHLM	86412	FHLMC	2.12500	03/23/12	50,000,000.00	50,512,493.96	50,527,500.00
PSI	NTRD	FHLM	86424	FHLMC	2.12500	03/23/12	50,000,000.00	50,506,076.92	50,527,500.00
PSI	NTRD	FHLM	86425	FHLMC	2.12500	03/23/12	50,000,000.00	50,506,076.92	50,527,500.00
PSI	NTRD	FHLM	86449	FHLMC	2.12500	03/23/12	50,000,000.00	50,503,218.84	50,527,500.00
PSI	NTRD	FHLM	86450	FHLMC	2.12500	03/23/12	50,000,000.00	50,503,218.84	50,527,500.00
PSI	NTRD	FHLM	86494	FHLMC	2.12500	03/23/12	25,000,000.00	25,248,057.14	25,263,750.00
PSI	NTRD	FHLM	86682	FHLMC	1.75000	06/15/12	50,000,000.00	50,555,091.33	50,594,500.00
PSI	NTRD	FHLM	86683	FHLMC	1.75000	06/15/12	35,000,000.00	35,388,563.93	35,416,150.00
PSI	NTRD	FHLM	80483	FHLMC	4.00000	02/14/13	16,800,000.00	17,192,850.31	17,670,912.00
PSI	NTRD	FHLM	84124	FHLMC	4.12500	09/27/13	25,000,000.00	26,385,023.74	26,932,500.00
PSI	NTRD	FHLM	84154	FHLMC	4.50000	01/15/14	50,000,000.00	53,471,676.56	54,769,000.00
PSI	NTRD	FHLM	80633	FHLMC	5.00000	01/30/14	7,054,000.00	7,452,660.86	7,819,711.70
PSI	NTRD	FHLM	82587	FHLMC (CALLABLE)	3.00000	01/12/15	50,000,000.00	50,000,000.00	50,512,000.00
PSI	NTRD	FHLM	84872	FHLMC	1.75000	09/10/15	25,000,000.00	25,125,953.57	25,906,500.00
PSI	NTRD	FHLM	84874	FHLMC (CALLABLE)	2.05000	10/15/15	25,000,000.00	24,997,939.49	25,065,000.00
PSI	NTRD	FHLM	85076	FHLMC (CALLABLE)	1.70000	11/04/15	25,000,000.00	24,995,824.21	25,050,500.00
PSI	NTRD	FHLM	85144	FHLMC (CALLABLE)	1.70000	11/04/15	21,300,000.00	21,273,316.68	21,343,026.00
PSI	NTRD	FHLM	85061	FHLMC (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,984,217.55	25,015,625.00
PSI	NTRD	FHLM	85062	FHLMC (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,978,956.74	25,015,625.00
PSI	NTRD	FHLM	85063	FHLMC (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,978,956.74	25,015,625.00
PSI	NTRD	FHLM	85147	FHLMC (CALLABLE)	1.75000	11/17/15	25,000,000.00	24,978,943.04	25,018,500.00

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PSI	NTRD	FHLM	85182	FHLMC (CALLABLE)	1.75000	11/17/15	15,000,000.00	14,997,473.17	15,011,100.00
PSI	NTRD	FHLM	85229	FHLMC (CALLABLE)	1.75000	11/17/15	31,250,000.00	31,250,000.00	31,273,125.00
PSI	NTRD	FHLM	85400	FHLMC (CALLABLE)	1.75000	11/17/15	25,000,000.00	24,888,719.68	25,018,500.00
PSI	NTRD	FHLM	85401	FHLMC (CALLABLE)	1.75000	11/17/15	25,000,000.00	24,888,719.68	25,018,500.00
PSI	NTRD	FHLM	85424	FHLMC (CALLABLE)	1.75000	11/17/15	30,000,000.00	29,860,027.58	30,022,200.00
PSI	NTRD	FHLM	85435	FHLMC (CALLABLE)	1.75000	11/17/15	50,000,000.00	49,787,920.57	50,037,000.00
PSI	NTRD	FHLM	85449	FHLMC (CALLABLE)	1.75000	11/17/15	50,000,000.00	49,887,597.90	50,037,000.00
PSI	NTRD	FHLM	85530	FHLMC (CALLABLE)	1.75000	11/17/15	19,425,000.00	19,291,428.53	19,439,374.50
PSI	NTRD	FHLM	85384	FHLMC (CALLABLE)	1.75000	11/23/15	50,000,000.00	49,788,493.15	50,148,435.00
PSI	NTRD	FHLM	85399	FHLMC (CALLABLE)	1.75000	11/23/15	25,000,000.00	24,870,626.37	25,074,217.50
PSI	NTRD	FHLM	85251	FHLMC (CALLABLE)	1.57000	12/01/15	25,000,000.00	25,000,000.00	25,001,000.00
PSI	NTRD	FHLM	86647	FHLMC (CALLABLE)	2.62500	03/14/16	50,000,000.00	49,974,657.76	50,042,500.00
PSI	NTRD	FHLM	86645	FHLMC (CALLABLE)	2.65000	04/14/16	27,442,000.00	27,429,330.42	27,520,209.70
PSI	NTRD	FHLM	86764	FHLMC (CALLABLE)	2.50000	05/10/16	25,000,000.00	25,000,000.00	25,088,000.00
PSI	NTRD	FHLM	87200	FHLMC (CALLABLE)	2.00000	06/29/16	30,000,000.00	29,927,547.95	30,371,100.00
PSI	NTRD	FHLM	87209	FHLMC (CALLABLE)	2.00000	06/29/16	30,000,000.00	29,876,831.51	30,371,100.00
PSI	NTRD	FHLM	87214	FHLMC (CALLABLE)	1.89000	07/13/16	50,000,000.00	49,647,906.95	50,304,000.00
PSI	NTRD	FHLM	87181	FHLMC (CALLABLE)	2.12500	07/18/16	25,000,000.00	24,963,423.65	25,154,750.00
PSI	NTRD	FHLM	87274	FHLMC (CALLABLE)	2.31000	07/27/16	25,000,000.00	25,000,000.00	25,172,250.00
PSI	NTRD	FHLM	87275	FHLMC (CALLABLE)	2.31000	07/27/16	25,000,000.00	25,000,000.00	25,172,250.00
PSI	NTRD	FHLM	87374	FHLMC (CALLABLE)	2.20000	08/10/16	25,000,000.00	25,000,000.00	25,142,000.00
PSI	NTRD	FHLM	87375	FHLMC (CALLABLE)	2.20000	08/10/16	25,000,000.00	25,000,000.00	25,142,000.00
PSI	NTRD	FHLM	87541	FHLMC (CALLABLE)	1.50000	08/24/16	32,500,000.00	32,493,510.70	32,593,925.00
FHLM Total							1,498,094,000.00	1,505,856,991.16	1,514,743,558.72
PSI	NTRD	FHLM D	86586	FHLMC D/N	0.25000	03/12/12	50,000,000.00	49,932,638.89	49,981,000.00
PSI	NTRD	FHLM D	86587	FHLMC D/N	0.25000	03/12/12	50,000,000.00	49,932,638.89	49,981,000.00
PSI	NTRD	FHLM D	86585	FHLMC D/N	0.25000	03/16/12	40,000,000.00	39,945,000.00	39,984,800.00
FHLM D Total							140,000,000.00	139,810,277.78	139,946,800.00
PSI	NTRD	FNMA	86549	FNMA	5.00000	02/16/12	40,000,000.00	40,863,562.53	40,879,600.00
PSI	NTRD	FNMA	86556	FNMA	1.00000	04/04/12	50,000,000.00	50,207,758.68	50,224,500.00
PSI	NTRD	FNMA	86557	FNMA	1.00000	04/04/12	50,000,000.00	50,207,758.68	50,224,500.00
PSI	NTRD	FNMA	86562	FNMA	1.00000	04/04/12	50,000,000.00	50,205,884.30	50,224,500.00
PSI	NTRD	FNMA	86563	FNMA	1.00000	04/04/12	50,000,000.00	50,205,884.30	50,224,500.00
PSI	NTRD	FNMA	84116	FNMA	2.87500	12/11/13	50,000,000.00	51,552,278.04	52,796,000.00
PSI	NTRD	FNMA	84157	FNMA	2.75000	02/05/14	50,000,000.00	51,471,128.98	52,815,000.00
PSI	NTRD	FNMA	84158	FNMA	2.75000	02/05/14	50,000,000.00	51,471,128.98	52,815,000.00
PSI	NTRD	FNMA	84873	FNMA	2.37500	07/28/15	25,000,000.00	25,744,509.35	26,520,000.00
PSI	NTRD	FNMA	84386	FNMA (CALLABLE)	2.15000	08/04/15	25,000,000.00	25,000,000.00	26,175,000.00

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PSI	NTRD	FNMA	84663	FNMA (CALLABLE)	1.87500	09/09/15	25,000,000.00	24,974,859.67	26,029,750.00
PSI	NTRD	FNMA	84664	FNMA (CALLABLE)	1.75000	09/14/15	14,710,000.00	14,695,157.08	14,839,742.20
PSI	NTRD	FNMA	85094	FNMA	1.62500	10/26/15	35,000,000.00	35,216,310.36	36,043,350.00
PSI	NTRD	FNMA	85057	FNMA (CALLABLE)	1.55000	10/27/15	38,500,000.00	38,468,015.06	38,582,390.00
PSI	NTRD	FNMA	85185	FNMA (CALLABLE)	1.55000	10/27/15	25,000,000.00	25,000,000.00	25,053,500.00
PSI	NTRD	FNMA	85189	FNMA (CALLABLE)	1.55000	10/27/15	50,000,000.00	49,994,996.15	50,107,000.00
PSI	NTRD	FNMA	85058	FNMA (CALLABLE)	1.65000	10/29/15	25,000,000.00	24,968,804.76	25,060,000.00
PSI	NTRD	FNMA	85680	FNMA (CALLABLE)	1.65000	10/29/15	50,000,000.00	48,717,782.78	50,120,000.00
PSI	NTRD	FNMA	85146	FNMA (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,924,317.06	25,678,000.00
PSI	NTRD	FNMA	85227	FNMA (CALLABLE)	1.55000	11/12/15	25,000,000.00	25,000,000.00	25,071,250.00
PSI	NTRD	FNMA	87152	FNMA (CALLABLE)	1.55000	11/12/15	50,000,000.00	49,820,239.21	50,142,500.00
PSI	NTRD	FNMA	87159	FNMA (CALLABLE)	1.55000	11/12/15	50,000,000.00	49,820,239.21	50,142,500.00
PSI	NTRD	FNMA	87160	FNMA (CALLABLE)	1.55000	11/12/15	17,000,000.00	16,938,881.33	17,048,450.00
PSI	NTRD	FNMA	85244	FNMA (CALLABLE)	1.56000	11/23/15	25,000,000.00	25,000,000.00	25,083,750.00
PSI	NTRD	FNMA	86676	FNMA (CALLABLE)	2.37500	01/27/16	22,955,000.00	22,901,542.03	23,148,682.81
PSI	NTRD	FNMA	86762	FNMA (CALLABLE)	2.50000	05/09/16	19,650,000.00	19,650,000.00	19,932,763.50
PSI	NTRD	FNMA	86763	FNMA (CALLABLE)	2.50000	05/09/16	20,680,000.00	20,680,000.00	20,977,585.20
PSI	NTRD	FNMA	86830	FNMA (CALLABLE)	2.30000	05/23/16	13,950,000.00	13,930,231.77	14,136,651.00
PSI	NTRD	FNMA	86885	FNMA (CALLABLE)	2.35000	06/02/16	25,000,000.00	24,982,421.46	25,113,280.00
PSI	NTRD	FNMA	86886	FNMA (CALLABLE)	2.25000	06/06/16	15,600,000.00	15,588,857.14	15,798,588.00
PSI	NTRD	FNMA	86928	FNMA (CALLABLE)	2.35000	06/09/16	25,000,000.00	25,000,000.00	25,130,250.00
PSI	NTRD	FNMA	87146	FNMA (CALLABLE)	2.20000	07/05/16	31,275,000.00	31,275,000.00	31,435,753.50
PSI	NTRD	FNMA	87201	FNMA (CALLABLE)	2.25000	07/05/16	36,000,000.00	35,965,142.86	36,185,040.00
PSI	NTRD	FNMA	87182	FNMA (CALLABLE)	2.10000	07/18/16	50,000,000.00	49,878,078.82	50,300,500.00
PSI	NTRD	FNMA	87365	FNMA (CALLABLE)	2.20000	08/08/16	50,000,000.00	49,992,598.52	50,272,500.00
PSI	NTRD	FNMA	87406	FNMA (CALLABLE)	2.10000	08/15/16	15,450,000.00	15,446,173.44	15,623,040.00
PSI	NTRD	FNMA	87486	FNMA (CALLABLE)	1.50000	08/24/16	25,000,000.00	24,875,547.35	25,126,250.00
PSI	NTRD	FNMA	87501	FNMA (CALLABLE)	1.50000	08/24/16	25,000,000.00	24,937,773.67	25,126,250.00
PSI	NTRD	FNMA	87529	FNMA (CALLABLE)	1.55000	08/24/16	33,585,000.00	33,578,308.75	33,573,581.10
FNMA Total							1,304,355,000.00	1,309,151,172.32	1,323,781,497.31
PSI	NTRD	MCPN	85336	FHLB (CALLABLE)	3.25000	12/15/15	25,000,000.00	25,000,000.00	25,036,500.00
PSI	NTRD	MCPN	85407	FHLB (CALLABLE)	3.25000	12/15/15	25,000,000.00	25,000,000.00	25,036,500.00
PSI	NTRD	MCPN	85484	FHLB (CALLABLE)	3.62500	12/28/15	50,000,000.00	49,995,676.34	50,132,000.00
MCPN Total							100,000,000.00	99,995,676.34	100,205,000.00
PSI	NTRD	MCSA	84399	FNMA (CALLABLE)	2.00000	08/10/15	50,000,000.00	50,000,000.00	50,202,500.00
PSI	NTRD	MCSA	84400	FNMA (CALLABLE)	2.12500	08/11/15	50,000,000.00	50,000,000.00	50,218,750.00
PSI	NTRD	MCSA	84599	FNMA (CALLABLE)	2.50000	09/10/15	50,000,000.00	50,000,000.00	50,033,000.00
PSI	NTRD	MCSA	84665	FNMA (CALLABLE)	2.45000	09/15/15	50,000,000.00	50,000,000.00	50,047,500.00

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Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCSA	84644	FNMA (CALLABLE)	2.50000	09/17/15	50,000,000.00	50,000,000.00	50,057,500.00
PSI	NTRD	MCSA	84666	FNMA (CALLABLE)	2.75000	09/17/15	50,000,000.00	50,000,000.00	50,062,000.00
PSI	NTRD	MCSA	84667	FNMA (CALLABLE)	2.50000	09/17/15	50,000,000.00	50,000,000.00	50,057,500.00
PSI	NTRD	MCSA	84709	FNMA (CALLABLE)	2.50000	09/28/15	50,000,000.00	50,000,000.00	50,100,000.00
PSI	NTRD	MCSA	84710	FNMA (CALLABLE)	2.50000	09/29/15	50,000,000.00	50,000,000.00	50,104,000.00
PSI	NTRD	MCSA	84712	FNMA (CALLABLE)	2.60000	09/29/15	50,000,000.00	50,000,000.00	50,062,000.00
PSI	NTRD	MCSA	84721	FNMA (CALLABLE)	2.75000	09/29/15	25,000,000.00	25,000,000.00	25,056,000.00
PSI	NTRD	MCSA	84722	FNMA (CALLABLE)	2.62500	09/29/15	25,000,000.00	25,000,000.00	25,053,500.00
PSI	NTRD	MCSA	84731	FNMA (CALLABLE)	2.62500	09/29/15	15,000,000.00	15,000,000.00	15,032,100.00
PSI	NTRD	MCSA	84749	FNMA (CALLABLE)	2.62500	09/29/15	25,000,000.00	25,000,000.00	25,053,500.00
PSI	NTRD	MCSA	84723	FNMA (CALLABLE)	2.65000	10/01/15	50,000,000.00	50,000,000.00	50,115,000.00
PSI	NTRD	MCSA	85082	FNMA (CALLABLE)	2.00000	11/09/15	25,000,000.00	25,000,000.00	25,078,750.00
PSI	NTRD	MCSA	85077	FNMA (CALLABLE)	2.00000	11/17/15	25,000,000.00	25,000,000.00	25,097,500.00
PSI	NTRD	MCSA	85078	FNMA (CALLABLE)	2.00000	11/17/15	25,000,000.00	25,000,000.00	25,097,500.00
PSI	NTRD	MCSA	85079	FNMA (CALLABLE)	2.12500	11/17/15	25,000,000.00	25,000,000.00	25,103,500.00
PSI	NTRD	MCSA	85080	FNMA (CALLABLE)	2.12500	11/17/15	25,000,000.00	25,000,000.00	25,103,500.00
PSI	NTRD	MCSA	85097	FNMA (CALLABLE)	2.50000	11/19/15	25,000,000.00	25,000,000.00	25,052,000.00
PSI	NTRD	MCSA	85098	FNMA (CALLABLE)	2.50000	11/19/15	25,000,000.00	25,000,000.00	25,052,000.00
PSI	NTRD	MCSA	85119	FNMA (CALLABLE)	2.40000	11/23/15	25,000,000.00	25,000,000.00	24,992,750.00
PSI	NTRD	MCSA	85120	FNMA (CALLABLE)	2.40000	11/23/15	25,000,000.00	25,000,000.00	24,992,750.00
PSI	NTRD	MCSA	85249	FNMA (CALLABLE)	1.15000	11/24/15	25,000,000.00	25,000,000.00	25,072,500.00
PSI	NTRD	MCSA	85250	FNMA (CALLABLE)	1.15000	11/24/15	25,000,000.00	25,000,000.00	25,072,500.00
PSI	NTRD	MCSA	85230	FNMA (CALLABLE)	1.60000	12/01/15	25,000,000.00	25,000,000.00	25,098,000.00
PSI	NTRD	MCSA	85231	FNMA (CALLABLE)	1.60000	12/01/15	25,000,000.00	25,000,000.00	25,098,000.00
PSI	NTRD	MCSA	85233	FNMA (CALLABLE)	1.50000	12/01/15	25,000,000.00	25,000,000.00	25,090,750.00
PSI	NTRD	MCSA	85234	FNMA (CALLABLE)	1.50000	12/01/15	25,000,000.00	25,000,000.00	25,089,842.50
PSI	NTRD	MCSA	85235	FNMA (CALLABLE)	1.50000	12/01/15	25,000,000.00	25,000,000.00	25,089,842.50
PSI	NTRD	MCSA	85271	FHLMC (CALLABLE)	1.35000	12/01/15	25,000,000.00	25,000,000.00	25,039,750.00
PSI	NTRD	MCSA	85272	FHLMC (CALLABLE)	1.35000	12/01/15	25,000,000.00	25,000,000.00	25,039,750.00
PSI	NTRD	MCSA	85245	FNMA (CALLABLE)	1.50000	12/02/15	25,000,000.00	25,000,000.00	25,101,750.00
PSI	NTRD	MCSA	85246	FNMA (CALLABLE)	1.55000	12/02/15	25,000,000.00	25,000,000.00	25,105,000.00
PSI	NTRD	MCSA	85247	FNMA (CALLABLE)	1.55000	12/02/15	25,000,000.00	25,000,000.00	25,105,000.00
PSI	NTRD	MCSA	85252	FNMA (CALLABLE)	1.50000	12/02/15	20,000,000.00	20,000,000.00	20,081,400.00
PSI	NTRD	MCSA	85267	FHLMC (CALLABLE)	2.25000	12/02/15	25,000,000.00	25,000,000.00	25,211,250.00
PSI	NTRD	MCSA	85282	FHLMC (CALLABLE)	2.25000	12/03/15	50,000,000.00	50,000,000.00	50,271,000.00
PSI	NTRD	MCSA	85270	FHLMC (CALLABLE)	2.25000	12/09/15	25,000,000.00	25,000,000.00	25,012,000.00
PSI	NTRD	MCSA	85304	FHLMC (CALLABLE)	3.00000	12/10/15	50,000,000.00	50,000,000.00	50,038,000.00
PSI	NTRD	MCSA	85305	FHLB (CALLABLE)	1.50000	12/10/15	30,000,000.00	29,994,870.76	30,009,600.00
PSI	NTRD	MCSA	85404	FHLMC (CALLABLE)	2.70000	12/10/15	25,000,000.00	25,000,000.00	25,017,750.00
PSI	NTRD	MCSA	85405	FHLMC (CALLABLE)	2.70000	12/10/15	25,000,000.00	25,000,000.00	25,017,750.00

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PSI	NTRD	MCSA	85467	FHLMC (CALLABLE)	3.00000	12/15/15	50,000,000.00	50,000,000.00	50,059,000.00
PSI	NTRD	MCSA	85468	FHLMC (CALLABLE)	3.00000	12/17/15	50,000,000.00	50,000,000.00	50,067,500.00
PSI	NTRD	MCSA	85469	FHLMC (CALLABLE)	3.00000	12/22/15	50,000,000.00	50,000,000.00	50,084,500.00
PSI	NTRD	MCSA	85470	FHLMC (CALLABLE)	3.00000	12/22/15	50,000,000.00	50,000,000.00	50,088,000.00
PSI	NTRD	MCSA	85408	FHLMC (CALLABLE)	3.00000	12/23/15	25,000,000.00	25,000,000.00	25,046,250.00
PSI	NTRD	MCSA	85471	FHLMC (CALLABLE)	3.00000	12/23/15	50,000,000.00	50,000,000.00	50,092,500.00
PSI	NTRD	MCSA	85605	FHLB (CALLABLE)	2.50000	12/28/15	50,000,000.00	50,000,000.00	50,089,500.00
PSI	NTRD	MCSA	85485	FHLMC (CALLABLE)	3.37500	12/29/15	25,000,000.00	25,000,000.00	25,054,687.50
PSI	NTRD	MCSA	85533	FHLMC (CALLABLE)	2.75000	12/29/15	50,000,000.00	50,000,000.00	50,116,500.00
PSI	NTRD	MCSA	85559	FHLMC (CALLABLE)	3.25000	12/29/15	50,000,000.00	50,000,000.00	50,127,000.00
PSI	NTRD	MCSA	85560	FHLMC (CALLABLE)	3.25000	12/29/15	50,000,000.00	50,000,000.00	50,127,000.00
PSI	NTRD	MCSA	85561	FHLMC (CALLABLE)	3.25000	12/29/15	50,000,000.00	49,956,736.04	50,146,500.00
PSI	NTRD	MCSA	85483	FHLMC (CALLABLE)	3.37500	12/30/15	50,000,000.00	50,000,000.00	50,065,000.00
PSI	NTRD	MCSA	85532	FHLMC (CALLABLE)	2.62500	12/30/15	50,000,000.00	50,000,000.00	50,056,000.00
PSI	NTRD	MCSA	85534	FHLMC (CALLABLE)	3.25000	12/30/15	50,000,000.00	50,000,000.00	50,070,310.00
PSI	NTRD	MCSA	85562	FHLMC (CALLABLE)	3.37500	12/30/15	50,000,000.00	50,000,000.00	50,068,500.00
PSI	NTRD	MCSA	85682	FHLB (CALLABLE)	4.00000	01/07/16	50,000,000.00	50,000,000.00	50,194,500.00
PSI	NTRD	MCSA	86649	FHLB (CALLABLE)	7.50000	05/03/16	50,000,000.00	50,000,000.00	50,589,000.00
PSI	NTRD	MCSA	86887	FHLB (CALLABLE)	6.00000	06/01/16	25,000,000.00	25,000,000.00	25,327,000.00
PSI	NTRD	MCSA	87180	FHLB (CALLABLE)	4.75000	07/13/16	50,000,000.00	50,000,000.00	50,720,500.00
PSI	NTRD	MCSA	87205	FHLB (CALLABLE)	5.00000	07/19/16	50,000,000.00	50,000,000.00	50,823,500.00
PSI	NTRD	MCSA	87216	FHLB (CALLABLE)	5.12500	07/19/16	25,000,000.00	25,000,000.00	25,420,000.00
PSI	NTRD	MCSA	87238	FHLB (CALLABLE)	5.75000	07/19/16	50,000,000.00	50,000,000.00	50,957,500.00
PSI	NTRD	MCSA	87253	FHLB (CALLABLE)	6.00000	07/19/16	25,000,000.00	25,000,000.00	25,503,750.00
PSI	NTRD	MCSA	87183	FHLB (CALLABLE)	5.25000	07/20/16	50,000,000.00	50,000,000.00	50,866,500.00
PSI	NTRD	MCSA	87204	FHLB (CALLABLE)	5.12500	07/20/16	50,000,000.00	50,000,000.00	50,842,500.00
PSI	NTRD	MCSA	87254	FHLB (CALLABLE)	6.00000	07/27/16	50,000,000.00	50,000,000.00	51,075,500.00
PSI	NTRD	MCSA	87393	FHLB (CALLABLE)	5.00000	08/15/16	25,000,000.00	25,000,000.00	24,986,500.00
PSI	NTRD	MCSA	87422	FHLMC (CALLABLE)	4.00000	08/23/16	50,000,000.00	50,000,000.00	50,385,000.00
PSI	NTRD	MCSA	87487	FHLMC (CALLABLE)	1.50000	08/24/16	25,000,000.00	25,000,000.00	25,079,500.00
MCSA Total							2,740,000,000.00	2,739,951,606.80	2,752,616,532.50
PSI	NTRD	NCD1	87337	UNION BK OF CALIFORNIA CD	0.14000	09/12/11	50,000,000.00	50,000,000.00	49,998,832.50
PSI	NTRD	NCD1	87220	UNION BK OF CALIFORNIA CD	0.14000	09/15/11	50,000,000.00	50,000,000.00	49,998,540.50
PSI	NTRD	NCD1	87338	UNION BK OF CALIFORNIA CD	0.14000	09/15/11	50,000,000.00	50,000,000.00	49,998,541.00
PSI	NTRD	NCD1	87522	UNION BK OF CALIFORNIA CD	0.16000	09/20/11	50,000,000.00	50,000,000.00	49,997,499.50
PSI	NTRD	NCD1	87666	UNION BK OF CALIFORNIA CD	0.18000	10/25/11	50,000,000.00	50,000,000.00	49,985,493.00
NCD1 Total							250,000,000.00	250,000,000.00	249,978,906.50
PSI	NTRD	NOTE	85124	USTN	0.75000	11/30/11	50,000,000.00	50,060,949.22	50,088,000.00

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PSI	NTRD	NOTE	85125	USTN	0.75000	11/30/11	50,000,000.00	50,060,949.22	50,088,000.00
PSI	NTRD	NOTE	85525	USTN	0.75000	11/30/11	50,000,000.00	50,057,447.91	50,088,000.00
PSI	NTRD	NOTE	85567	USTN	0.75000	11/30/11	50,000,000.00	50,053,820.51	50,088,000.00
PSI	NTRD	NOTE	85568	USTN	0.75000	11/30/11	50,000,000.00	50,053,820.51	50,088,000.00
PSI	NTRD	NOTE	85122	USTN	1.12500	12/15/11	50,000,000.00	50,122,649.63	50,156,250.00
PSI	NTRD	NOTE	85123	USTN	1.12500	12/15/11	30,000,000.00	30,073,589.78	30,093,750.00
PSI	NTRD	NOTE	85223	USTN	1.12500	12/15/11	50,000,000.00	50,126,085.07	50,156,250.00
PSI	NTRD	NOTE	85224	USTN	1.12500	12/15/11	50,000,000.00	50,126,085.07	50,156,250.00
PSI	NTRD	NOTE	85437	USTN	1.12500	12/15/11	50,000,000.00	50,116,570.72	50,156,250.00
PSI	NTRD	NOTE	85438	USTN	1.12500	12/15/11	50,000,000.00	50,116,570.72	50,156,250.00
PSI	NTRD	NOTE	85753	USTN	4.62500	12/31/11	50,000,000.00	50,707,063.01	50,750,000.00
PSI	NTRD	NOTE	85754	USTN	4.62500	12/31/11	23,000,000.00	23,325,248.98	23,345,000.00
PSI	NTRD	NOTE	85508	USTN	1.12500	01/15/12	50,000,000.00	50,147,277.23	50,199,000.00
PSI	NTRD	NOTE	85509	USTN	1.12500	01/15/12	50,000,000.00	50,147,277.23	50,199,000.00
PSI	NTRD	NOTE	85574	USTN	1.12500	01/15/12	50,000,000.00	50,139,420.30	50,199,000.00
PSI	NTRD	NOTE	85575	USTN	1.12500	01/15/12	50,000,000.00	50,139,420.30	50,199,000.00
PSI	NTRD	NOTE	85744	USTN	4.75000	01/31/12	50,000,000.00	50,901,015.72	50,970,500.00
PSI	NTRD	NOTE	85745	USTN	4.75000	01/31/12	50,000,000.00	50,901,015.72	50,970,500.00
PSI	NTRD	NOTE	86410	USTN	1.37500	03/15/12	50,000,000.00	50,293,561.27	50,349,500.00
PSI	NTRD	NOTE	86530	USTN	1.00000	03/31/12	50,000,000.00	50,197,829.86	50,267,500.00
PSI	NTRD	NOTE	84155	USTN	2.37500	08/31/14	50,000,000.00	51,178,022.54	53,031,250.00
PSI	NTRD	NOTE	84156	USTN	2.37500	08/31/14	25,000,000.00	25,589,011.27	26,515,625.00
PSI	NTRD	NOTE	85663	USTN	1.37500	11/30/15	50,000,000.00	48,584,096.60	51,410,000.00
PSI	NTRD	NOTE	85664	USTN	1.37500	11/30/15	50,000,000.00	48,547,276.42	51,410,000.00
NOTE Total							1,178,000,000.00	1,181,766,074.81	1,191,130,875.00
PSI	NTRD	TBIL	84836	UST BILL	0.24000	09/22/11	50,000,000.00	49,993,000.00	49,999,500.00
PSI	NTRD	TBIL	84837	UST BILL	0.24000	09/22/11	50,000,000.00	49,993,000.00	49,999,500.00
PSI	NTRD	TBIL	84838	UST BILL	0.24000	09/22/11	50,000,000.00	49,993,000.00	49,999,500.00
PSI	NTRD	TBIL	84839	UST BILL	0.24000	09/22/11	50,000,000.00	49,993,000.00	49,999,500.00
PSI	NTRD	TBIL	84840	UST BILL	0.24000	09/22/11	50,000,000.00	49,993,000.00	49,999,500.00
PSI	NTRD	TBIL	84841	UST BILL	0.24000	09/22/11	50,000,000.00	49,993,000.00	49,999,500.00
PSI	NTRD	TBIL	85746	UST BILL	0.29000	12/15/11	50,000,000.00	49,957,708.33	49,998,000.00
PSI	NTRD	TBIL	85747	UST BILL	0.29000	12/15/11	50,000,000.00	49,957,708.33	49,998,000.00
PSI	NTRD	TBIL	86565	UST BILL	0.25750	04/05/12	50,000,000.00	49,922,392.36	49,989,000.00
PSI	NTRD	TBIL	86566	UST BILL	0.25750	04/05/12	50,000,000.00	49,922,392.36	49,989,000.00
TBIL Total							500,000,000.00	499,718,201.38	499,971,000.00
PSI	NTRD	YANK1	87206	SOCIETE GENERALE NY CD	0.21000	09/01/11	50,000,000.00	50,000,000.00	50,000,040.00
PSI	NTRD	YANK1	87207	SOCIETE GENERALE NY CD	0.21000	09/01/11	25,000,000.00	25,000,000.00	25,000,020.00

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PSI	NTRD	YANK1	87429	BK OF MONTREAL CHICAGO CD	0.13000	09/01/11	50,000,000.00	50,000,000.00	49,999,930.50
PSI	NTRD	YANK1	87430	BK OF MONTREAL CHICAGO CD	0.13000	09/01/11	25,000,000.00	25,000,000.00	24,999,965.25
PSI	NTRD	YANK1	86619	WESTPAC BANKING CORP NY CD	0.26000	09/02/11	50,000,000.00	50,000,000.00	50,000,220.00
PSI	NTRD	YANK1	87599	BNP PARIBAS SF CD	0.18000	09/02/11	50,000,000.00	50,000,000.00	49,999,999.50
PSI	NTRD	YANK1	87266	NORDEA BK FINLAND PLC NY CD	0.14000	09/06/11	50,000,000.00	50,000,069.43	49,999,666.00
PSI	NTRD	YANK1	87467	BNP PARIBAS SF CD	0.21000	09/06/11	50,000,000.00	50,000,000.00	50,000,245.00
PSI	NTRD	YANK1	86623	RABOBANK NEDERLAND NV NY CD	0.28000	09/07/11	25,000,000.00	25,000,124.84	25,000,485.00
PSI	NTRD	YANK1	87476	BARCLAYS BK PLC NY CD	0.20000	09/07/11	50,000,000.00	50,000,083.32	50,000,190.00
PSI	NTRD	YANK1	87549	SOCIETE GENERALE NY CD	0.23000	09/12/11	50,000,000.00	49,998,928.87	50,000,330.00
PSI	NTRD	YANK1	87340	UBS AG STAMFORD CT CD	0.15500	09/13/11	50,000,000.00	50,000,000.00	49,999,006.00
PSI	NTRD	YANK1	86625	COMMONWEALTH BK OF AU NY CD	0.30000	09/14/11	50,000,000.00	50,000,900.75	50,001,740.00
PSI	NTRD	YANK1	87193	BK OF NOVA SCOTIA HOUSTON CD	0.16000	09/15/11	50,000,000.00	50,000,194.38	49,998,957.00
PSI	NTRD	YANK1	87195	DEUTSCHE BK AG NY CD	0.23000	09/16/11	50,000,000.00	50,000,623.61	50,000,440.00
PSI	NTRD	YANK1	87660	BNP PARIBAS SF CD	0.21000	09/16/11	50,000,000.00	50,000,000.00	49,999,999.50
PSI	NTRD	YANK1	87373	CREDIT SUISSE NY CD	0.15000	09/20/11	50,000,000.00	50,000,000.00	49,997,221.00
PSI	NTRD	YANK1	87528	BK OF MONTREAL CHICAGO CD	0.14000	09/20/11	50,000,000.00	50,000,000.00	49,996,944.00
PSI	NTRD	YANK1	87588	RABOBANK NEDERLAND NV NY CD	0.16000	09/20/11	50,000,000.00	50,000,000.00	49,997,499.50
PSI	NTRD	YANK1	87390	BARCLAYS BK PLC NY CD	0.16000	09/21/11	50,000,000.00	50,000,277.71	49,997,374.00
PSI	NTRD	YANK1	87380	SVENSKA HANDELSBANKEN AB NY CD	0.15500	09/23/11	50,000,000.00	50,000,152.74	49,996,964.00
PSI	NTRD	YANK1	87400	DEUTSCHE BK AG NY CD	0.17000	09/23/11	50,000,000.00	50,000,152.73	49,997,443.00
PSI	NTRD	YANK1	87627	BNP PARIBAS SF CD	0.27000	09/23/11	50,000,000.00	50,000,000.00	50,000,635.00
PSI	NTRD	YANK1	87639	CREDIT AGRICOLE CIB NY CD	0.29000	09/23/11	50,000,000.00	50,000,305.48	50,001,275.00
PSI	NTRD	YANK1	87153	TORONTO DOMINION BK NY CD	0.15000	09/26/11	50,000,000.00	50,000,173.55	49,996,387.00
PSI	NTRD	YANK1	87229	BK OF NOVA SCOTIA HOUSTON CD	0.25000	09/26/11	50,000,000.00	50,002,079.13	49,999,991.50
PSI	NTRD	YANK1	87173	UBS AG STAMFORD CT CD	0.20000	09/27/11	50,000,000.00	50,000,000.00	49,998,122.00
PSI	NTRD	YANK1	87628	SOCIETE GENERALE NY CD	0.29000	09/27/11	50,000,000.00	50,000,361.01	50,001,495.00
PSI	NTRD	YANK1	87211	RABOBANK NEDERLAND NV NY CD	0.15000	09/29/11	50,000,000.00	50,000,000.00	49,993,956.50
PSI	NTRD	YANK1	87288	BK OF NOVA SCOTIA HOUSTON CD	0.17000	09/29/11	50,000,000.00	50,000,000.00	49,994,762.00
PSI	NTRD	YANK1	87178	DNB NOR BANK ASA NY CD	0.14000	09/30/11	50,000,000.00	50,000,000.00	49,993,332.00
PSI	NTRD	YANK1	87179	DNB NOR BANK ASA NY CD	0.14000	09/30/11	25,000,000.00	25,000,000.00	24,996,666.00
PSI	NTRD	YANK1	87196	CREDIT SUISSE NY CD	0.17500	09/30/11	50,000,000.00	50,000,000.00	49,994,789.00
PSI	NTRD	YANK1	87197	CREDIT SUISSE NY CD	0.17500	09/30/11	25,000,000.00	25,000,000.00	24,997,394.50
PSI	NTRD	YANK1	87212	RABOBANK NEDERLAND NV NY CD	0.15000	09/30/11	50,000,000.00	50,000,000.00	49,993,748.00
PSI	NTRD	YANK1	87213	RABOBANK NEDERLAND NV NY CD	0.15000	09/30/11	50,000,000.00	50,000,000.00	49,993,748.00
PSI	NTRD	YANK1	87251	BK OF NOVA SCOTIA HOUSTON CD	0.17000	09/30/11	50,000,000.00	50,000,000.00	49,994,581.00
PSI	NTRD	YANK1	87285	DNB NOR BANK ASA NY CD	0.16000	09/30/11	50,000,000.00	50,000,000.00	49,994,165.00
PSI	NTRD	YANK1	87383	LLOYDS TSB BK PLC NY CD	0.16000	09/30/11	50,000,000.00	50,000,402.66	49,994,165.50
PSI	NTRD	YANK1	87423	TORONTO DOMINION BK NY CD	0.15000	09/30/11	50,000,000.00	50,000,000.00	49,993,749.50
PSI	NTRD	YANK1	87558	RABOBANK NEDERLAND NV NY CD	0.17000	09/30/11	50,000,000.00	50,000,000.00	49,994,583.50
PSI	NTRD	YANK1	87439	TORONTO DOMINION BK NY CD	0.14000	10/03/11	50,000,000.00	50,000,000.00	49,992,666.50

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	87668	BNP PARIBAS SF CD	0.30000	10/03/11	50,000,000.00	50,000,000.00	49,999,999.00
PSI	NTRD	YANK1	87669	RABOBANK NEDERLAND NV NY CD	0.17000	10/03/11	50,000,000.00	50,000,000.00	49,994,042.50
PSI	NTRD	YANK1	87473	DEUTSCHE BK AG NY CD	0.20000	10/05/11	50,000,000.00	50,000,000.00	49,995,138.00
PSI	NTRD	YANK1	87640	LLOYDS TSB BK PLC NY CD	0.17000	10/05/11	50,000,000.00	50,000,000.00	49,993,681.50
PSI	NTRD	YANK1	87641	LLOYDS TSB BK PLC NY CD	0.17000	10/05/11	25,000,000.00	25,000,000.00	24,996,840.75
PSI	NTRD	YANK1	87694	CR AGRICOLE CO & INV BK NY CD	0.34000	10/06/11	50,000,000.00	50,000,485.94	50,001,995.00
PSI	NTRD	YANK1	87510	BARCLAYS BK PLC NY CD	0.25000	10/07/11	50,000,000.00	50,000,249.90	49,997,429.00
PSI	NTRD	YANK1	87547	NORDEA BK FINLAND PLC NY CD	0.18000	10/12/11	50,000,000.00	50,000,000.00	49,991,251.50
PSI	NTRD	YANK1	87681	UBS AG STAMFORD CT CD	0.20000	10/13/11	50,000,000.00	50,000,000.00	49,992,238.50
PSI	NTRD	YANK1	87682	UBS AG STAMFORD CT CD	0.20000	10/13/11	25,000,000.00	25,000,000.00	24,996,119.25
PSI	NTRD	YANK1	87325	RABOBANK NEDERLAND NV NY CD	0.19000	10/17/11	50,000,000.00	50,000,000.00	49,990,859.50
PSI	NTRD	YANK1	87336	DNB NOR BANK ASA NY CD	0.19000	10/17/11	50,000,000.00	50,000,000.00	49,990,859.50
PSI	NTRD	YANK1	87339	CREDIT SUISSE NY CD	0.19000	10/18/11	50,000,000.00	50,000,000.00	49,990,665.00
PSI	NTRD	YANK1	87342	BK OF NOVA SCOTIA HOUSTON CD	0.16000	10/20/11	50,000,000.00	50,000,680.28	49,988,195.00
PSI	NTRD	YANK1	87573	NORDEA BK FINLAND PLC NY CD	0.18000	10/20/11	50,000,000.00	50,000,000.00	49,989,586.50
PSI	NTRD	YANK1	87629	SVENSKA HANDELSBANKEN AB NY CD	0.21000	10/21/11	50,000,000.00	50,000,347.10	49,991,502.50
PSI	NTRD	YANK1	85140	BARCLAYS BK PLC NY CD	0.80000	10/28/11	50,000,000.00	50,000,000.00	50,034,415.00
PSI	NTRD	YANK1	87715	BNP PARIBAS SF CD	0.35000	10/28/11	50,000,000.00	50,000,000.00	49,998,389.50
PSI	NTRD	YANK1	87664	BK OF NOVA SCOTIA HOUSTON CD	0.28000	11/22/11	50,000,000.00	50,000,000.00	49,982,723.00
PSI	NTRD	YANK1	87704	NORDEA BK FINLAND PLC NY CD	0.30000	11/25/11	50,000,000.00	50,001,179.73	49,984,487.50
PSI	NTRD	YANK1	87705	SVENSKA HANDELSBANKEN AB NY CD	0.29000	11/25/11	50,000,000.00	50,001,179.76	49,983,294.50
PSI	NTRD	YANK1	87712	NORDEA BK FINLAND PLC NY CD	0.29000	11/25/11	50,000,000.00	50,001,179.77	50,001,193.65
PSI	NTRD	YANK1	87713	SVENSKA HANDELSBANKEN AB NY CD	0.29000	11/25/11	50,000,000.00	50,000,000.00	49,983,294.50
PSI	NTRD	YANK1	87189	AU & NZ BANKING GROUP NY CD	0.21000	11/28/11	50,000,000.00	50,002,436.66	49,972,801.50
PSI	NTRD	YANK1	87696	TORONTO DOMINION BK NY CD	0.18000	11/28/11	50,000,000.00	50,000,000.00	49,969,129.50
PSI	NTRD	YANK1	87109	LLOYDS TSB BK PLC NY CD	0.37000	12/20/11	50,000,000.00	50,001,525.03	49,986,094.00
PSI	NTRD	YANK1	87161	WESTPAC BANKING CORP NY CD	0.26000	12/20/11	50,000,000.00	50,001,525.91	49,969,177.00
PSI	NTRD	YANK1	86658	BARCLAYS BK PLC NY CD	0.75000	04/20/12	50,000,000.00	50,000,000.00	49,996,101.50
YANK1 Total							3,325,000,000.00	3,325,015,620.29	3,324,666,395.90
NTRD Total							23,172,567,666.68	23,210,068,452.81	23,305,590,823.60
PSI Totals							23,172,567,666.68	23,210,068,452.81	23,305,590,823.60
PSI Historical Cost								23,258,402,399.98	

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	GF	1TRD	14004	FLYING TRIANGLE 1ST TR	5.50000	08/01/12	8,931.64	8,931.64	8,931.64
SPI	GF	1TRD	16864	FLYING TRIANGLE 1ST TR	5.50000	01/01/14	35,090.62	35,090.62	35,090.62
SPI	GF	1TRD	17567	FLYING TRIANGLE SLUSHER	4.50000	04/24/14	262,500.00	262,500.00	262,500.00
SPI	GF	1TRD	03463	FLYING TRIANGLE LOAN	5.50000	03/01/15	95,667.90	95,667.90	95,667.90
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04/01/17	85,211.95	85,211.95	85,211.95
			1TRD Total				487,402.11	487,402.11	487,402.11
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND	5.00000	09/02/21	5,165,000.00	5,165,000.00	5,165,000.00
			LTBD Total				5,165,000.00	5,165,000.00	5,165,000.00
			GF - GENERAL FUND Total				5,652,402.11	5,652,402.11	5,652,402.11
SPI	MAST	BOND	18810	USTB	7.25000	05/15/16	85,000.00	86,015.07	110,200.80
			BOND Total				85,000.00	86,015.07	110,200.80
			MAST - MGMT ATTORNEY SETTLEMENT TRUST Total				85,000.00	86,015.07	110,200.80
SPI	SANIT	FFCB	85624	FFCB (CALLABLE)	2.48000	12/21/15	1,134,000.00	1,134,000.00	1,141,507.08
			FFCB Total				1,134,000.00	1,134,000.00	1,141,507.08
SPI	SANIT	MCSA	85626	FHLMC (CALLABLE)	2.00000	12/30/15	1,462,000.00	1,462,000.00	1,471,064.40
SPI	SANIT	MCSA	86233	FNMA (CALLABLE)	2.25000	03/22/16	394,000.00	394,000.00	394,492.50
SPI	SANIT	MCSA	87606	FHLB (CALLABLE)	1.00000	08/25/16	80,000.00	80,000.00	79,795.20
			MCSA Total				1,936,000.00	1,936,000.00	1,945,352.10
			SANIT - SANITATION DISTRICT Total				3,070,000.00	3,070,000.00	3,086,859.18
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/11	2,771,350.54	2,771,350.54	2,771,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/11	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/11	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/11	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/11	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/11	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/11	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/11	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/11	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/11	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/11	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/11	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/11	433,556.17	433,556.17	433,556.17

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/11	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/11	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/11	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/11	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/11	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/11	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/11	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/11	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/11	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/11	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/11	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/11	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/11	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/11	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/11	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/11	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/11	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/11	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/11	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/11	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/11	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/11	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/11	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/11	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/11	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/11	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/11	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/11	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/11	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/11	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/11	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/11	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/11	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/11	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/11	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/11	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/11	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/11	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/11	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/11	45,607.02	45,607.02	45,607.02

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.00000	12/31/11	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0.00000	12/31/11	47,004.27	47,004.27	47,004.27
CTDQ Total							39,653,016.64	39,653,016.64	39,653,016.64
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							39,653,016.64	39,653,016.64	39,653,016.64
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/11	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/11	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/11	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/11	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/11	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/11	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/11	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/11	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/11	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/11	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/11	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/11	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/11	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/11	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/11	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/11	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/11	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/11	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/11	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/11	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/11	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/11	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/11	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/11	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/11	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/11	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/11	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/11	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/11	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/11	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/11	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/11	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/11	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/11	79,551.40	79,551.40	79,551.40

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of August 31, 2011
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/11	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/11	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/11	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/11	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/11	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/11	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/11	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/11	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/11	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/11	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/11	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/11	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/11	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/11	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/11	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/11	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/11	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/11	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/11	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/11	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/11	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/11	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/11	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.00000	12/31/11	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/11	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/11	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/11	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/11	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/11	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/11	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/11	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/11	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/11	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/11	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.00000	12/31/11	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0.00000	12/31/11	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0.00000	12/31/11	11,931.63	11,931.63	11,931.63
CTDQ Total							10,065,577.83	10,065,577.83	10,065,577.83
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							10,065,577.83	10,065,577.83	10,065,577.83

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of August 31, 2011
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12/31/11	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12/31/11	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12/31/11	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12/31/11	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12/31/11	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12/31/11	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12/31/11	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12/31/11	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12/31/11	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12/31/11	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12/31/11	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12/31/11	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12/31/11	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12/31/11	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12/31/11	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12/31/11	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12/31/11	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12/31/11	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12/31/11	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12/31/11	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12/31/11	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12/31/11	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12/31/11	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12/31/11	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12/31/11	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12/31/11	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12/31/11	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12/31/11	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12/31/11	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12/31/11	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12/31/11	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12/31/11	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12/31/11	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12/31/11	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12/31/11	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12/31/11	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12/31/11	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF	0.00000	12/31/11	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF	0.00000	12/31/11	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF	0.00000	12/31/11	43,670.82	43,670.82	43,670.82

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of August 31, 2011
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	61112	S OF C LAIF	0.00000	12/31/11	40,902.21	40,902.21	40,902.21
SPI	WASIA	CTDQ	61967	S OF C LAIF	0.00000	12/31/11	40,077.53	40,077.53	40,077.53
SPI	WASIA	CTDQ	62781	S OF C LAIF	0.00000	12/31/11	47,360.06	47,360.06	47,360.06
SPI	WASIA	CTDQ	64004	S OF C LAIF	0.00000	12/31/11	56,867.52	56,867.52	56,867.52
SPI	WASIA	CTDQ	64953	S OF C LAIF	0.00000	12/31/11	66,511.63	66,511.63	66,511.63
SPI	WASIA	CTDQ	65952	S OF C LAIF	0.00000	12/31/11	80,980.97	80,980.97	80,980.97
SPI	WASIA	CTDQ	66799	S OF C LAIF	0.00000	12/31/11	92,052.67	92,052.67	92,052.67
SPI	WASIA	CTDQ	67820	S OF C LAIF	0.00000	12/31/11	105,862.06	105,862.06	105,862.06
SPI	WASIA	CTDQ	68718	S OF C LAIF	0.00000	12/31/11	116,198.76	116,198.76	116,198.76
SPI	WASIA	CTDQ	69519	S OF C LAIF	0.00000	12/31/11	133,128.44	133,128.44	133,128.44
SPI	WASIA	CTDQ	70361	S OF C LAIF	0.00000	12/31/11	148,096.70	148,096.70	148,096.70
SPI	WASIA	CTDQ	71270	S OF C LAIF	0.00000	12/31/11	155,401.61	155,401.61	155,401.61
SPI	WASIA	CTDQ	72331	S OF C LAIF	0.00000	12/31/11	156,041.22	156,041.22	156,041.22
SPI	WASIA	CTDQ	73502	S OF C LAIF	0.00000	12/31/11	161,430.69	161,430.69	161,430.69
SPI	WASIA	CTDQ	74484	S OF C LAIF	0.00000	12/31/11	165,165.40	165,165.40	165,165.40
SPI	WASIA	CTDQ	75692	S OF C LAIF	0.00000	12/31/11	158,318.08	158,318.08	158,318.08
SPI	WASIA	CTDQ	77133	S OF C LAIF	0.00000	12/31/11	133,619.88	133,619.88	133,619.88
SPI	WASIA	CTDQ	78105	S OF C LAIF	0.00000	12/31/11	100,375.31	100,375.31	100,375.31
SPI	WASIA	CTDQ	79001	S OF C LAIF	0.00000	12/31/11	91,591.32	91,591.32	91,591.32
SPI	WASIA	CTDQ	79883	S OF C LAIF	0.00000	12/31/11	84,390.36	84,390.36	84,390.36
SPI	WASIA	CTDQ	80622	S OF C LAIF	0.00000	12/31/11	62,501.67	62,501.67	62,501.67
SPI	WASIA	CTDQ	81266	S OF C LAIF	0.00000	12/31/11	50,217.74	50,217.74	50,217.74
SPI	WASIA	CTDQ	81964	S OF C LAIF	0.00000	12/31/11	30,328.95	30,328.95	30,328.95
SPI	WASIA	CTDQ	82762	S OF C LAIF	0.00000	12/31/11	20,485.54	20,485.54	20,485.54
SPI	WASIA	CTDQ	83553	S OF C LAIF	0.00000	12/31/11	18,493.96	18,493.96	18,493.96
SPI	WASIA	CTDQ	84324	S OF C LAIF	0.00000	12/31/11	18,689.25	18,689.25	18,689.25
SPI	WASIA	CTDQ	85021	S OF C LAIF	0.00000	12/31/11	17,434.54	17,434.54	17,434.54
SPI	WASIA	CTDQ	85932	S OF C LAIF	0.00000	12/31/11	15,525.44	15,525.44	15,525.44
SPI	WASIA	CTDQ	86697	S OF C LAIF	0.00000	12/31/11	16,929.59	16,929.59	16,929.59
SPI	WASIA	CTDQ	87361	S OF C LAIF	0.00000	12/31/11	16,080.22	16,080.22	16,080.22
CTDQ Total							13,565,348.94	13,565,348.94	13,565,348.94
WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTH Total							13,565,348.94	13,565,348.94	13,565,348.94
SPI Totals							72,091,345.52	72,092,360.59	72,133,405.50
SPI Historical Cost								72,096,286.15	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 08/31/11
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
01/05/06	CALABASAS LANDFILL 2005	\$3,325,611.12
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	<u>6,682,114.66</u>
	DEUTSCHE BANK - TRUSTEE TOTAL	<u><u>\$10,007,725.78</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 08/31/11
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	C.I. 2658M	\$136,603.00
03/08/06	CCTSA TOBACCO BONDS 2006	38,870,769.64
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	739,656.18
01/15/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	1,242,295.66
11/24/09	LAC-CAL 2009 SER A	<u>1,007,461.09</u>
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u><u>\$41,996,785.57</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 08/31/11
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
12/01/98	DISNEY PROJECT (Partial Refund), 1998	\$4,181,293.21
02/09/93	DISNEY PROJECT, 1993	14,954,925.15
04/29/02	MASTER REFUNDING 2002A	3,367,387.95
12/02/02	MASTER REFUNDING 2002B	1,784,565.67
03/02/05	MASTER REFUNDING 2005A	26,710,431.41
12/13/06	MASTER REFUNDING 2006 A & B	62,462,323.97
11/23/10	MULTIPLE CAPITAL FACILITIES PROJECT 1 A & B	<u>551,000,689.24</u>
	U.S. BANK - TRUSTEE TOTAL	<u><u>\$664,461,616.60</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 08/31/11
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC) SPECIAL SAFEKEEPING (KNOX-KEENE)	\$104,115.20 <u>\$301,854.96</u>
	TREASURER TOTAL	<u><u>\$405,970.16</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 08/31/11
MANAGER: PUBLIC FINANCIAL MANAGEMENT
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM		
	INVESTMENTS	\$136,640,000.00
	CASH AND EQUIVALENTS	<u>150,460.30</u>
	PFM - TRUSTEE TOTAL	<u><u>\$136,790,460.30</u></u>

Los Angeles County Treasurer
 Floating Rate Securities - NTRD PSI Non-Trading
 As of 08/31/11
 Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED-</u>						
CNFL -						
84432	TOYOTA MOTOR CREDIT CORP FRN	0.47	07/27/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+22bp. Issued under MTN Program.
85269	TOYOTA MOTOR CREDIT CORP FRN	0.44	11/15/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp. Issued under MTN Program. Series B.
CNFL Totals				100,000,000.00	100,000,000.00	
CNFM -						
85584	WESTPAC BANKING CORP NY FRN	0.28	12/13/11	50,000,000.00	50,000,707.60	Cpn rate=Monthly US\$LIBOR+7.5bp. Iss'd under YCD Program.
85585	WESTPAC BANKING CORP NY FRN	0.28	12/13/11	50,000,000.00	50,000,707.60	Cpn rate=Monthly US\$LIBOR+7.5bp. Iss'd under YCD Program.
CNFM Totals				100,000,000.00	100,001,415.20	
CORPORATE AND AGENCY ISSUED TOTAL				200,000,000.00	200,001,415.20	
<u>LOS ANGELES COUNTY ISSUED -</u>						
BAN -						
83163	LACCAL BANS	3.25	06/30/12	10,000,000.00	10,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
83362	LACCAL BANS	3.25	06/30/12	5,000,000.00	5,000,000.00	
84700	LACCAL BANS	0.60	06/30/13	10,000,000.00	10,000,000.00	
85107	LACCAL BANS	0.60	06/30/13	10,000,000.00	10,000,000.00	
85565	LACCAL BANS	0.60	06/30/13	10,000,000.00	10,000,000.00	
86157	LACCAL BANS	0.60	06/30/13	5,000,000.00	5,000,000.00	
86248	LACCAL BANS	0.60	06/30/13	5,000,000.00	5,000,000.00	
86249	LACCAL BANS	0.60	06/30/13	7,000,000.00	7,000,000.00	
86858	LACCAL BANS	0.60	06/30/13	7,000,000.00	7,000,000.00	
87088	LACCAL BANS	0.60	06/30/13	3,000,000.00	3,000,000.00	
87089	LACCAL BANS	0.60	06/30/13	5,000,000.00	5,000,000.00	
BAN Totals				77,000,000.00	77,000,000.00	
LOS ANGELES COUNTY ISSUED TOTAL				77,000,000.00	77,000,000.00	
NTRD - PSI NON-TRADING Total				277,000,000.00	277,001,415.20	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 08/31/11
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
83163	LACCAL	03/09/10	\$ 10,000,000.00	3.250%
83362	LACCAL	04/01/10	5,000,000.00	3.250%
84700	LACCAL	09/02/10	10,000,000.00	0.597%
85107	LACCAL	10/27/10	10,000,000.00	0.597%
85565	LACCAL	12/09/10	10,000,000.00	0.597%
86157	LACCAL	02/18/11	5,000,000.00	0.597%
86248	LACCAL	03/04/11	5,000,000.00	0.597%
86249	LACCAL	03/04/11	7,000,000.00	0.597%
86858	LACCAL	05/10/11	7,000,000.00	0.597%
87088	LACCAL	06/17/11	3,000,000.00	0.597%
87089	LACCAL	06/17/11	5,000,000.00	0.597%
			<u>\$ 77,000,000.00</u>	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of August 31, 2011
Attachment XIV

SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	3,575,015,620.29	37.83	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	7,677,161,737.11	22.24	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,681,484,276.19	237.32	DAYS	0.00	0.00	DAYS
AGENCIES	9,516,280,443.36	1,136.18	DAYS	0.00	0.00	DAYS
MUNICIPALS	77,000,000.00	597.90	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	683,126,375.86	176.41	DAYS	0.00	0.00	DAYS
REPURCHASE AGREEMENT	0.00	0.00	DAYS	0.00	0.00	DAYS
ASSET BACKED	0.00	0.00	DAYS	0.00	0.00	DAYS
OTHER	0.00	0.00	DAYS	0.00	0.00	DAYS
TOTAL	\$23,210,068,452.81	503.39	DAYS	\$0.00	0.00	DAYS

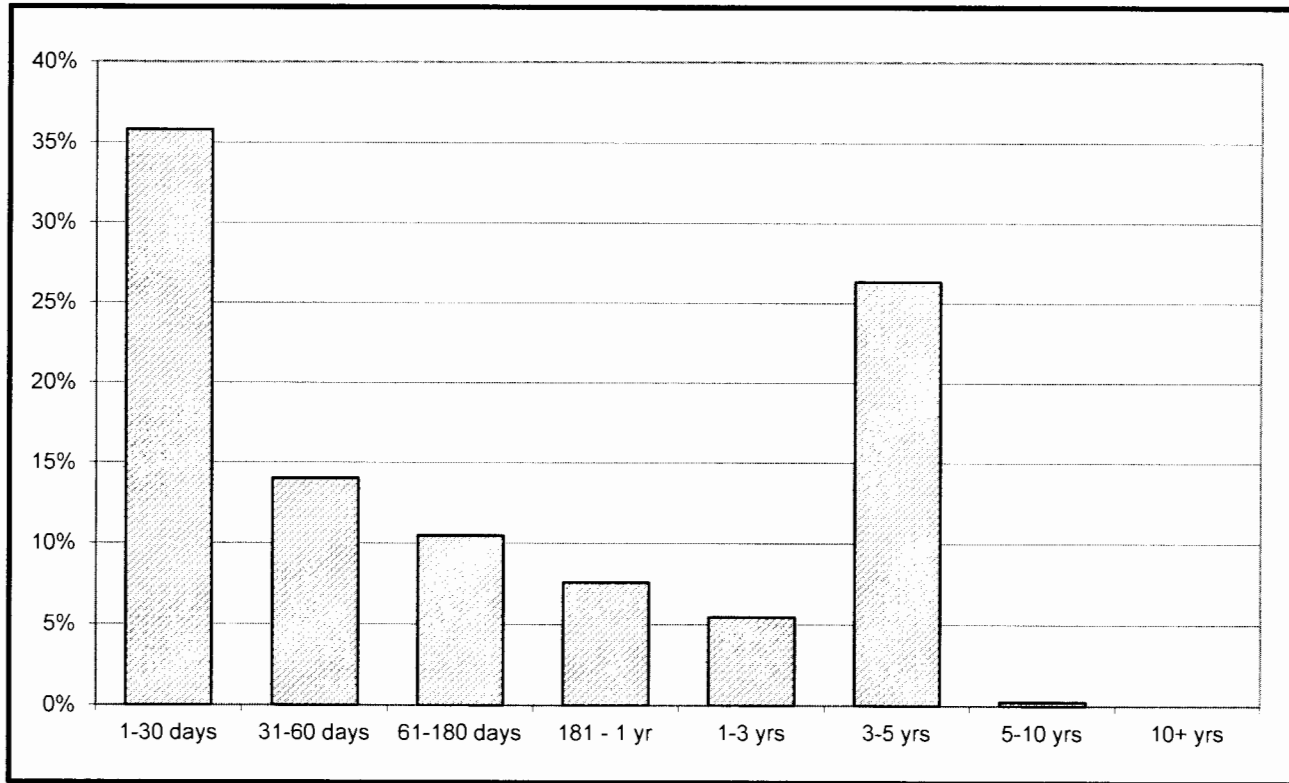
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of August 31, 2011
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PSI - NTRD/TRD							
1 to 30 Days	09/01/11 - 09/30/11	8,312,593,000.00	35.87	35.87	8,312,165,655.39	35.81	35.81
31 to 60 Days	10/01/11 - 10/30/11	3,257,110,000.00	14.06	49.93	3,256,584,654.52	14.03	49.84
61 to 90 Days	10/31/11 - 11/29/11	469,250,000.00	2.03	51.96	469,355,207.99	2.02	51.86
91 to 120 Days	11/30/11 - 12/29/11	1,268,718,000.00	5.47	57.43	1,269,805,942.65	5.47	57.33
121 to 180 Days	12/30/11 - 02/27/12	688,862,000.00	2.97	60.40	694,537,631.54	3.00	60.33
181 to 270 Days	02/28/12 - 05/27/12	1,511,706,000.00	6.52	66.92	1,515,531,026.29	6.53	66.86
271 to 365 Days	05/28/12 - 08/30/12	244,804,000.00	1.06	67.98	246,922,234.78	1.06	67.92
1 to 1.5 YEARS	08/31/12 - 02/28/13	119,461,000.00	0.52	68.50	120,597,441.13	0.52	68.44
1.5 to 2 YEARS	03/01/13 - 08/30/13	339,427,000.00	1.46	69.96	345,106,435.55	1.49	69.93
2 to 3 YEARS	08/31/13 - 08/31/14	776,633,000.00	3.35	73.31	800,446,495.19	3.45	73.38
3 to 4 YEARS	08/31/14 - 08/31/15	594,585,000.00	2.57	75.88	598,908,078.39	2.58	75.96
4 to 5 YEARS	08/31/15 - 08/31/16	5,529,418,666.68	23.86	99.74	5,520,110,138.20	23.78	99.74
5 to 10 YEARS	08/31/16 - 08/31/21	60,000,000.00	0.26	100.00	59,997,511.19	0.26	100.00
Portfolio Total:		<u>\$23,172,567,666.68</u>			<u>\$23,210,068,452.81</u>		
GF							
271 to 365 Days	05/28/12 - 08/30/12	8,931.64	0.16	0.16	8,931.64	0.16	0.16
2 to 3 YEARS	08/31/13 - 08/31/14	297,590.62	5.26	5.42	297,590.62	5.26	5.42
3 to 4 YEARS	08/31/14 - 08/31/15	95,667.90	1.69	7.11	95,667.90	1.69	7.11
5 to 10 YEARS	08/31/16 - 08/31/21	85,211.95	1.51	8.62	85,211.95	1.51	8.62
10 + YEARS	08/31/21 - 08/31/61	5,165,000.00	91.38	100.00	5,165,000.00	91.38	100.00
Portfolio Total:		<u>\$5,652,402.11</u>			<u>\$5,652,402.11</u>		
MAST							
4 to 5 YEARS	08/31/15 - 08/31/16	85,000.00	100.00	100.00	86,015.07	100.00	100.00
Portfolio Total:		<u>\$85,000.00</u>			<u>\$86,015.07</u>		
SANIT							
4 to 5 YEARS	08/31/15 - 08/31/16	3,070,000.00	100.00	100.00	3,070,000.00	100.00	100.00
Portfolio Total:		<u>\$3,070,000.00</u>			<u>\$3,070,000.00</u>		
SCAQM							
121 to 180 Days	12/30/11 - 02/27/12	39,653,016.64	100.00	100.00	39,653,016.64	100.00	100.00
Portfolio Total:		<u>\$39,653,016.64</u>			<u>\$39,653,016.64</u>		

Los Angeles County Treasurer
 Inventory Report - Totals Section
 Maturity Range Grouping
 As of August 31, 2011
 Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SLIM							
121 to 180 Days	12/30/11 - 02/27/12	<u>10,065,577.83</u>	100.00	100.00	<u>10,065,577.83</u>	100.00	100.00
Portfolio Total:		\$10,065,577.83			\$10,065,577.83		
WASIA							
121 to 180 Days	12/30/11 - 02/27/12	<u>13,565,348.94</u>	100.00	100.00	<u>13,565,348.94</u>	100.00	100.00
Portfolio Total:		\$13,565,348.94			\$13,565,348.94		

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF AUGUST 2011
ATTACHMENT XVI**



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
1 - 30 days	\$ 8,312,166	35.81%
31 - 60 days	3,256,585	14.03%
61 - 180 days	2,433,699	10.49%
181 - 1 yr	1,762,453	7.59%
1 - 3 yrs	1,266,150	5.46%
3 - 5 yrs	6,119,018	26.36%
5 - 10 yrs	59,997	0.26%
10+ yrs	-	0.00%
	<u>\$ 23,210,068</u>	<u>100.00%</u>

Maturity Limits Are In Compliance With The Los Angeles County Treasurer's Investment Policy.

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 08/31/11
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	\$10,065,577.83
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,653,016.64
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>13,565,348.94</u>
	LAIF TOTAL	<u><u>\$63,283,943.41</u></u>

POOLED MONEY INVESTMENT ACCOUNT

**SUMMARY OF INVESTMENT DATA
 A COMPARISON OF JULY 2011 WITH JULY 2010
 (DOLLARS IN THOUSANDS)**

	JULY 2011	JULY 2010	CHANGE
Average Daily Portfolio	\$ 63,081,951	\$ 67,251,885	\$ -4,169,934
Accrued Earnings	\$ 20,348	\$ 30,318	\$ -9,970
Effective Yield	0.381 %	0.531 %	-0.15 %
Average Life-Month End (In Days)	260	199	+61
Total Security Transactions			
Amount	\$ 24,160,841	\$ 21,401,909	\$ +2,758,932
Number	490	438	+52
Total Time Deposit Transactions			
Amount	\$ 3,676,800	\$ 4,049,300	\$ -372,500
Number	142	163	-21
Average Workday Investment Activity	\$ 1,391,882	\$ 1,211,962	\$ +179,920
Prescribed Demand Account Balances For Services	\$ 1,553,384	\$ 1,390,414	\$ +162,970

**BILL LOCKYER
 TREASURER
 STATE OF CALIFORNIA**

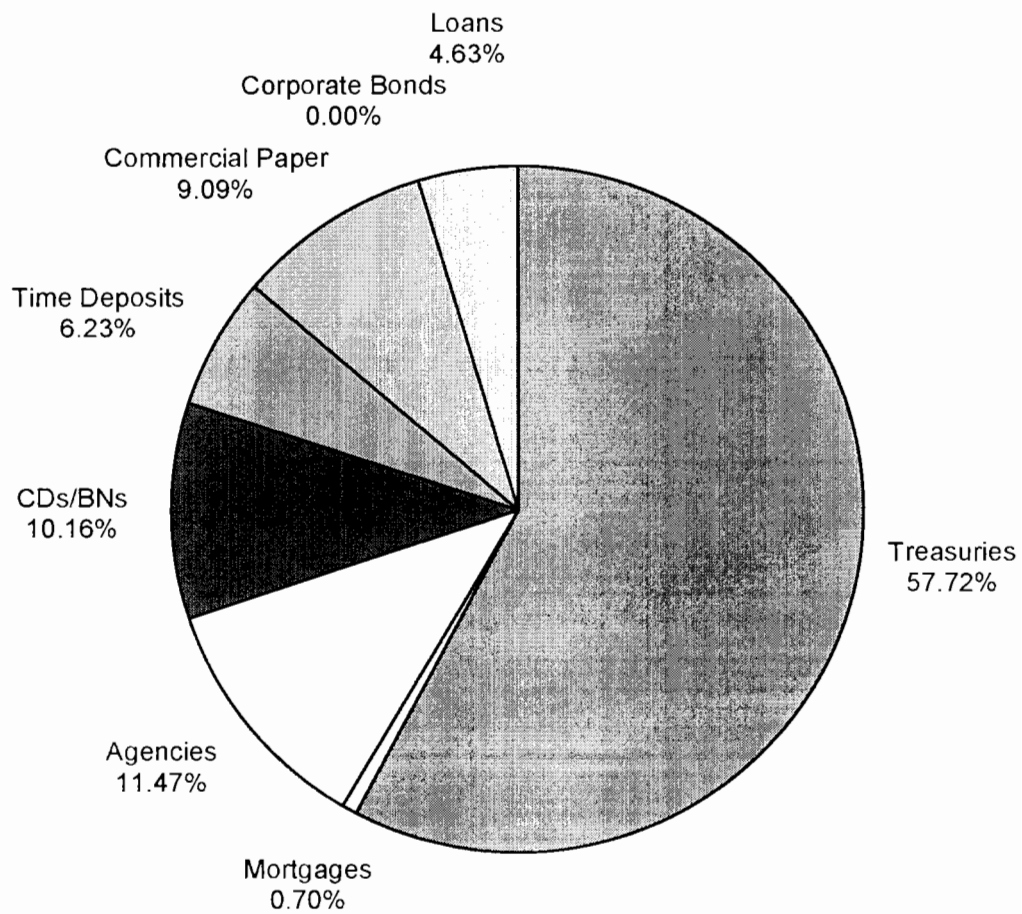
**INVESTMENT DIVISION SELECTED INVESTMENT DATA
 ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
 (000 OMITTED)**

<u>TYPE OF SECURITY</u>	July 31, 2011		
	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	\$ 26,989,209	41.54	+4.14
Bonds	0	0.00	
Notes	10,511,514	16.18	+0.03
Strips	0	0.00	
Total Government	\$ 37,500,723	57.72	+4.17
Federal Agency Debentures	\$ 1,916,568	2.95	+0.05
Certificates of Deposit	6,450,003	9.93	-1.19
Bank Notes	150,000	0.23	-0.60
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Federal Agency Discount Notes	5,239,808	8.06	+2.87
Time Deposits	4,051,140	6.23	+0.25
GNMAs	39	0.00	0
Commercial Paper	5,905,706	9.09	-2.18
FHLMC/Remics	454,383	0.70	-0.01
Corporate Bonds	0	0.00	0
AB 55 Loans	465,302	0.72	+0.02
GF Loans	2,540,300	3.91	-3.39
NOW Accounts	0	0.00	0
Other	300,000	0.46	+0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	\$ 64,973,972	100.00	

INVESTMENT ACTIVITY

	JULY 2011		JUNE 2011	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	490	\$ 24,160,841	732	\$ 36,232,038
Other	6	593,592	25	627,187
Time Deposits	142	3,676,800	117	2,563,500
Totals	638	\$ 28,431,233	874	\$ 39,422,725
PMIA Monthly Average Effective Yield	0.381		0.448	
Year to Date Yield Last Day of Month	0.381		0.495	

Pooled Money Investment Account Portfolio Composition \$65 Billion 07/31/11



STATE TREASURER AND LOCAL
 AGENCY INVESTMENT FUND
 JULY 2011
 ATTACHMENT XVII

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
07/01/11 SALES								
TR	BILL		05/03/12	0.145%	50,000	35	10,611.11	0.222
TR	BILL		05/03/12	0.145%	50,000	35	10,611.11	0.222
TR	BILL		05/03/12	0.145%	50,000	35	10,611.11	0.222
TR	BILL		05/03/12	0.145%	50,000	35	10,611.11	0.222
TR	BILL		05/03/12	0.145%	50,000	35	11,798.61	0.247
TR	BILL		05/03/12	0.145%	50,000	35	11,798.61	0.247
TR	BILL		05/03/12	0.145%	50,000	35	11,798.61	0.247
TR	BILL		05/03/12	0.145%	50,000	35	11,798.61	0.247

07/01/11 REDEMPTIONS

CP	GE CO		07/01/11	0.130%	5,000	37	668.06	0.132
CP	GE CO		07/01/11	0.130%	50,000	37	6,680.56	0.132
CP	BNP FIN		07/01/11	0.140%	50,000	38	7,388.89	0.142
CP	BNP FIN		07/01/11	0.140%	50,000	38	7,388.89	0.142
CP	BNP FIN		07/01/11	0.140%	50,000	38	7,388.89	0.142
CP	BNP FIN		07/01/11	0.140%	50,000	38	7,388.89	0.142
CP	GECC		07/01/11	0.120%	50,000	39	6,500.00	0.122
CP	GECC		07/01/11	0.120%	50,000	39	6,500.00	0.122
CP	WINDMILL		07/01/11	0.140%	50,000	39	7,583.33	0.142
CP	WINDMILL		07/01/11	0.140%	50,000	39	7,583.33	0.142
CP	GE CO		07/01/11	0.130%	50,000	42	7,583.33	0.132
CP	GE CO		07/01/11	0.130%	50,000	42	7,583.33	0.132
CP	GE CO		07/01/11	0.130%	50,000	42	7,583.33	0.132
CP	GE CO		07/01/11	0.130%	50,000	42	7,583.33	0.132
CP	GE CO		07/01/11	0.130%	50,000	42	7,583.33	0.132
CP	GE CO		07/01/11	0.130%	50,000	42	7,583.33	0.132
CP	SOC GEN		07/01/11	0.175%	50,000	43	10,451.39	0.177
CP	SOC GEN		07/01/11	0.175%	50,000	43	10,451.39	0.177
CP	SOC GEN		07/01/11	0.175%	50,000	43	10,451.39	0.177
CP	SOC GEN		07/01/11	0.175%	50,000	43	10,451.39	0.177
CP	SOC GEN		07/01/11	0.175%	50,000	43	10,451.39	0.177
CP	SOC GEN		07/01/11	0.175%	50,000	43	10,451.39	0.177
CP	SOC GEN		07/01/11	0.175%	50,000	43	10,451.39	0.177
CP	SOC GEN		07/01/11	0.175%	50,000	43	10,451.39	0.177
CP	NATFUND		07/01/11	0.135%	50,000	57	10,687.50	0.137
CP	NATFUND		07/01/11	0.135%	50,000	57	10,687.50	0.137
CP	NATFUND		07/01/11	0.135%	50,000	57	10,687.50	0.137
CP	NATFUND		07/01/11	0.135%	50,000	57	10,687.50	0.137
CP	NATFUND		07/01/11	0.135%	50,000	57	10,687.50	0.137
CP	NATFUND		07/01/11	0.135%	50,000	57	10,687.50	0.137
CP	CITIFUND		07/01/11	0.190%	50,000	77	20,319.44	0.193
CP	CITIFUND		07/01/11	0.190%	50,000	77	20,319.44	0.193
YCD	MONTREAL	0.120%	07/01/11	0.120%	50,000	38	6,333.33	0.122
YCD	MONTREAL	0.120%	07/01/11	0.120%	50,000	38	6,333.33	0.122
YCD	SE BANKEN	0.120%	07/01/11	0.120%	50,000	38	6,333.33	0.122
YCD	SE BANKEN	0.120%	07/01/11	0.120%	50,000	38	6,333.33	0.122
YCD	SCOTIA	0.130%	07/01/11	0.130%	50,000	39	7,041.67	0.132
YCD	SCOTIA	0.130%	07/01/11	0.130%	50,000	39	7,041.67	0.132
YCD	SCOTIA	0.130%	07/01/11	0.130%	50,000	39	7,041.67	0.132

STATE TREASURER AND LOCAL
 AGENCY INVESTMENT FUND
 JULY 2011
 ATTACHMENT XVII

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
07/01/11 REDEMPTIONS (Continued)								
YCD		SCOTIA	07/01/11	0.130%	50,000	39	7,041.67	0.132
YCD		TOKYO-MIT	07/01/11	0.200%	50,000	43	11,944.44	0.203
YCD		TOKYO-MIT	07/01/11	0.200%	50,000	43	11,944.44	0.203
YCD		RABOBANK	07/01/11	0.160%	50,000	57	12,666.67	0.162
YCD		RABOBANK	07/01/11	0.160%	50,000	57	12,666.67	0.162
YCD		RABOBANK	07/01/11	0.160%	50,000	57	12,666.67	0.162
YCD		RABOBANK	07/01/11	0.160%	50,000	57	12,666.67	0.162
YCD		SE BANKEN	07/01/11	0.225%	50,000	57	17,812.35	0.228
YCD		SE BANKEN	07/01/11	0.225%	50,000	57	17,812.35	0.228
YCD		SE BANKEN	07/01/11	0.225%	50,000	57	17,812.35	0.228
YCD		SE BANKEN	07/01/11	0.225%	50,000	57	17,812.35	0.228
YCD		NORINCHUK	07/01/11	0.280%	50,000	57	22,166.66	0.284
YCD		NORINCHUK	07/01/11	0.280%	50,000	57	22,166.66	0.284
YCD		NORINCHUK	07/01/11	0.280%	50,000	57	22,166.66	0.284
YCD		NORINCHUK	07/01/11	0.280%	50,000	57	22,166.66	0.284

07/01/11 NO PURCHASES

07/05/11 SALES

TR	BILL		05/03/12	0.145%	50,000	39	12,604.17	0.237
TR	BILL		05/03/12	0.145%	50,000	39	12,604.17	0.237
TR	BILL		05/03/12	0.145%	50,000	39	12,604.17	0.237
TR	BILL		05/03/12	0.145%	50,000	39	12,604.17	0.237
TR	BILL		05/03/12	0.145%	50,000	39	12,604.17	0.237
TR	BILL		05/03/12	0.145%	50,000	39	12,604.17	0.237
TR	BILL		05/03/12	0.145%	50,000	39	12,604.17	0.237
TR	BILL		05/03/12	0.145%	50,000	39	12,604.17	0.237
TR	BILL		05/03/12	0.145%	50,000	40	14,010.42	0.257
TR	BILL		05/03/12	0.145%	50,000	40	14,010.42	0.257

07/05/11 REDEMPTIONS

DN	FNMA		07/05/11	0.420%	50,000	356	207,666.67	0.428
DN	FNMA		07/05/11	0.420%	50,000	356	207,666.67	0.428
DN	FNMA		07/05/11	0.420%	50,000	356	207,666.67	0.428
DN	FNMA		07/05/11	0.420%	50,000	356	207,666.67	0.428
DN	FNMA		07/05/11	0.420%	50,000	356	207,666.67	0.428
DN	FNMA		07/05/11	0.420%	50,000	356	207,666.67	0.428

07/05/11 NO PURCHASES

07/06/11 REDEMPTIONS

CP	BARTON		07/06/11	0.150%	50,000	43	8,958.33	0.152
YCD	TOKYO-MIT	0.110%	07/06/11	0.110%	5,000	8	122.22	0.112
YCD	TOKYO-MIT	0.110%	07/06/11	0.110%	50,000	8	1,222.22	0.112
YCD	TOKYO-MIT	0.110%	07/06/11	0.110%	50,000	8	1,222.22	0.112
YCD	TOKYO-MIT	0.110%	07/06/11	0.110%	50,000	8	1,222.22	0.112

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>	
07/06/11 NO PURCHASES									
07/07/11 NO REDEMPTIONS									
07/07/11 NO PURCHASES									
07/08/11 REDEMPTIONS									
CP		BNP FIN	07/08/11	0.100%	50,000	8	1,111.11	0.101	
CP		BNP FIN	07/08/11	0.100%	50,000	8	1,111.11	0.101	
CP		BNP FIN	07/08/11	0.100%	50,000	8	1,111.11	0.101	
CP		BNP FIN	07/08/11	0.100%	50,000	8	1,111.11	0.101	
CP		BARTON	07/08/11	0.120%	39,000	8	1,040.00	0.122	
DN		FHLB	07/08/11	0.430%	50,000	365	217,986.11	0.438	
DN		FHLB	07/08/11	0.430%	50,000	365	217,986.11	0.438	
DN		FHLB	07/08/11	0.430%	50,000	365	217,986.11	0.438	
DN		FHLB	07/08/11	0.430%	50,000	365	217,986.11	0.438	
DN		FHLB	07/08/11	0.430%	50,000	365	217,986.11	0.438	
DN		FHLB	07/08/11	0.430%	50,000	365	217,986.11	0.438	
YCD		NB CANADA	0.140%	07/08/11	0.140%	50,000	36	7,000.00	0.142
YCD		NB CANADA	0.140%	07/08/11	0.140%	50,000	36	7,000.00	0.142
YCD		NB CANADA	0.140%	07/08/11	0.140%	50,000	36	7,000.00	0.142
YCD		NB CANADA	0.140%	07/08/11	0.140%	50,000	36	7,000.00	0.142
07/08/11 PURCHASES									
YCD		TOKYO-MIT	0.130%	07/22/11	0.130%	50,000			
YCD		TOKYO-MIT	0.130%	07/22/11	0.130%	50,000			
YCD		TOKYO-MIT	0.130%	07/22/11	0.130%	50,000			
07/11/11 REDEMPTIONS									
YCD		SUMITOMO	0.250%	07/11/11	0.255%	50,000	66	23,374.79	0.259
YCD		SUMITOMO	0.250%	07/11/11	0.255%	50,000	66	23,374.79	0.259
YCD		SUMITOMO	0.250%	07/11/11	0.255%	50,000	66	23,374.79	0.259
YCD		SUMITOMO	0.250%	07/11/11	0.255%	50,000	66	23,374.79	0.259
07/11/11 PURCHASES									
TR		BILL		06/28/12	0.155%	50,000			
TR		BILL		06/28/12	0.155%	50,000			
TR		BILL		06/28/12	0.155%	50,000			
07/12/11 REDEMPTIONS									
DN		FHLB	07/12/11	0.430%	50,000	365	217,986.11	0.438	
DN		FHLB	07/12/11	0.430%	50,000	365	217,986.11	0.438	
DN		FHLB	07/12/11	0.430%	50,000	365	217,986.11	0.438	
DN		FHLB	07/12/11	0.430%	50,000	365	217,986.11	0.438	

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ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
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07/12/11 PURCHASES

YCD	SCOTIA	0.170%	09/30/11	0.170%	50,000			
YCD	SCOTIA	0.170%	09/30/11	0.170%	50,000			
YCD	SCOTIA	0.170%	09/30/11	0.170%	50,000			
YCD	SCOTIA	0.170%	09/30/11	0.170%	50,000			
YCD	SCOTIA	0.170%	09/30/11	0.170%	50,000			

07/13/11 REDEMPTIONS

YCD	LLOYDS	0.250%	07/13/11	0.190%	50,000	55	14,518.84	0.193
YCD	LLOYDS	0.250%	07/13/11	0.190%	50,000	55	14,518.84	0.193
YCD	LLOYDS	0.250%	07/13/11	0.190%	50,000	55	14,518.84	0.193
YCD	LLOYDS	0.250%	07/13/11	0.190%	50,000	55	14,518.84	0.193
YCD	LLOYDS	0.250%	07/13/11	0.190%	50,000	55	14,518.84	0.193
YCD	LLOYDS	0.250%	07/13/11	0.190%	50,000	55	14,518.84	0.193
YCD	LLOYDS	0.250%	07/13/11	0.190%	50,000	55	14,518.84	0.193
YCD	LLOYDS	0.250%	07/13/11	0.190%	50,000	55	14,518.84	0.193

07/13/11 NO PURCHASES

07/14/11 NO REDEMPTIONS

07/14/11 PURCHASES

CP	BARTON		09/27/11	0.200%	10,000			
CP	BARTON		09/27/11	0.200%	50,000			
CP	BARTON		09/27/11	0.200%	50,000			
YCD	TOKYO-MIT	0.170%	08/22/11	0.170%	40,000			
YCD	TOKYO-MIT	0.170%	08/22/11	0.170%	50,000			
YCD	TOKYO-MIT	0.170%	08/22/11	0.170%	50,000			
YCD	TOKYO-MIT	0.170%	08/22/11	0.170%	50,000			
YCD	RABOBANK	0.170%	09/30/11	0.170%	50,000			
YCD	RABOBANK	0.170%	09/30/11	0.170%	50,000			
YCD	RABOBANK	0.170%	09/30/11	0.170%	50,000			
YCD	RABOBANK	0.170%	09/30/11	0.170%	50,000			
YCD	RABOBANK	0.170%	09/30/11	0.170%	50,000			
YCD	RABOBANK	0.170%	09/30/11	0.170%	50,000			

07/15/11 REDEMPTIONS

CP	SOC GEN		07/15/11	0.120%	50,000	15	2,500.00	0.122
CP	SOC GEN		07/15/11	0.120%	50,000	15	2,500.00	0.122
CP	SOC GEN		07/15/11	0.120%	50,000	15	2,500.00	0.122
CP	SOC GEN		07/15/11	0.120%	50,000	15	2,500.00	0.122
CP	BARTON		07/15/11	0.150%	10,000	15	625.00	0.152
CP	BARTON		07/15/11	0.150%	50,000	15	3,125.00	0.152
CP	BARTON		07/15/11	0.170%	45,000	17	3,612.50	0.172
CP	BARTON		07/15/11	0.170%	50,000	17	4,013.89	0.172
CP	CITIFUND		07/15/11	0.150%	50,000	32	6,666.67	0.152
CP	CITIFUND		07/15/11	0.150%	50,000	32	6,666.67	0.152
CP	SOC GEN		07/15/11	0.160%	50,000	32	7,111.11	0.162

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<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>	
07/15/11 REDEMPTIONS (Continued)									
	CP	SOC GEN	07/15/11	0.160%	50,000	32	7,111.11	0.162	
	CP	SOC GEN	07/15/11	0.160%	50,000	32	7,111.11	0.162	
	CP	SOC GEN	07/15/11	0.160%	50,000	32	7,111.11	0.162	
	CP	BNP FIN	07/15/11	0.130%	50,000	35	6,319.44	0.132	
	CP	BNP FIN	07/15/11	0.130%	50,000	35	6,319.44	0.132	
	CP	WINDMILL	07/15/11	0.160%	50,000	53	11,777.78	0.162	
	CP	WINDMILL	07/15/11	0.160%	50,000	53	11,777.78	0.162	
	CP	WINDMILL	07/15/11	0.160%	50,000	53	11,777.78	0.162	
	CP	GECC	07/15/11	0.240%	50,000	126	42,000.00	0.244	
	CP	GECC	07/15/11	0.240%	50,000	126	42,000.00	0.244	
	CP	GECC	07/15/11	0.240%	50,000	126	42,000.00	0.244	
	CP	GECC	07/15/11	0.240%	50,000	126	42,000.00	0.244	
	CP	GECC	07/15/11	0.240%	50,000	126	42,000.00	0.244	
	CP	GECC	07/15/11	0.240%	50,000	126	42,000.00	0.244	
	CP	GECC	07/15/11	0.240%	50,000	126	42,000.00	0.244	
	CP	GECC	07/15/11	0.240%	50,000	126	42,000.00	0.244	
	CP	GECC	07/15/11	0.240%	50,000	126	42,000.00	0.244	
	YCD	TOKYO-MIT	0.120%	07/15/11	0.120%	50,000	15	2,499.99	0.122
	YCD	TOKYO-MIT	0.120%	07/15/11	0.120%	50,000	15	2,499.99	0.122
	YCD	TOKYO-MIT	0.120%	07/15/11	0.120%	50,000	15	2,499.99	0.122
	YCD	BNP	0.130%	07/15/11	0.130%	50,000	31	5,597.22	0.132
	YCD	BNP	0.130%	07/15/11	0.130%	50,000	31	5,597.22	0.132
	YCD	MONTREAL	0.125%	07/15/11	0.125%	50,000	35	6,076.39	0.127
	YCD	MONTREAL	0.125%	07/15/11	0.125%	50,000	35	6,076.39	0.127
	YCD	SE BANKEN	0.285%	07/15/11	0.285%	50,000	91	36,020.83	0.289
	YCD	SE BANKEN	0.285%	07/15/11	0.285%	50,000	91	36,020.83	0.289
	YCD	SE BANKEN	0.285%	07/15/11	0.285%	50,000	91	36,020.83	0.289
	YCD	SE BANKEN	0.285%	07/15/11	0.285%	50,000	91	36,020.83	0.289

07/15/11 NO PURCHASES

07/18/11 REDEMPTIONS

	YCD	TOKYO-MIT	0.170%	07/18/11	0.170%	50,000	31	7,319.44	0.172
	YCD	TOKYO-MIT	0.170%	07/18/11	0.170%	50,000	31	7,319.44	0.172
	YCD	MONTREAL	0.135%	07/18/11	0.135%	50,000	34	6,374.99	0.137
	YCD	MONTREAL	0.135%	07/18/11	0.135%	50,000	34	6,374.99	0.137
	YCD	MONTREAL	0.135%	07/18/11	0.135%	50,000	34	6,374.99	0.137
	YCD	MONTREAL	0.135%	07/18/11	0.135%	50,000	34	6,374.99	0.137

07/18/11 PURCHASES

	YCD	RABOBANK	0.170%	09/28/11	0.170%	50,000			
	YCD	RABOBANK	0.170%	09/28/11	0.170%	50,000			
	YCD	RABOBANK	0.170%	09/28/11	0.170%	50,000			
	YCD	RABOBANK	0.170%	09/28/11	0.170%	50,000			

07/19/11 NO REDEMPTIONS

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			<u>DATE</u>	<u>YIELD</u>	<u>(000)</u>	<u>HELD</u>	<u>EARNED</u>	<u>YIELD</u>
07/19/11 PURCHASES								
	YCD	TOKYO-MIT	0.190%	09/01/11	0.190%		50,000	
	YCD	TOKYO-MIT	0.190%	09/01/11	0.190%		50,000	
	YCD	NORINCHUK	0.230%	09/01/11	0.220%		50,000	
	YCD	NORINCHUK	0.230%	09/01/11	0.220%		50,000	
07/20/11 NO REDEMPTIONS								
07/20/11 PURCHASES								
	CP	BARTON		09/01/11	0.210%		40,000	
	CP	BARTON		09/01/11	0.210%		50,000	
	CP	BARTON		09/01/11	0.210%		50,000	
07/21/11 NO REDEMPTIONS								
07/21/11 PURCHASES								
	TR	BILL		06/28/12	0.173%		50,000	
	TR	BILL		06/28/12	0.173%		50,000	
07/22/11 REDEMPTIONS								
	YCD	TOKYO-MIT	0.130%	07/22/11	0.130%	50,000	14	2,527.78
	YCD	TOKYO-MIT	0.130%	07/22/11	0.130%	50,000	14	2,527.78
	YCD	TOKYO-MIT	0.130%	07/22/11	0.130%	50,000	14	2,527.78
07/22/11 PURCHASES								
	TR	BILL		06/28/12	0.163%		50,000	
	TR	BILL		06/28/12	0.163%		50,000	
07/25/11 SALES								
	TR	NOTE	0.750%	06/15/14	0.652%	50,000	27	37,429.56
	TR	NOTE	0.750%	06/15/14	0.652%	50,000	27	37,429.56
	TR	NOTE	0.750%	06/15/14	0.652%	50,000	27	37,429.56
	TR	NOTE	0.750%	06/15/14	0.652%	50,000	27	37,429.56
07/25/11 NO REDEMPTIONS								
07/25/11 NO PURCHASES								
07/26/11 NO REDEMPTIONS								
07/26/11 PURCHASES								
	TR	BILL		06/28/12	0.183%		50,000	
	TR	BILL		06/28/12	0.183%		50,000	
	TR	BILL		06/28/12	0.183%		50,000	
	TR	BILL		06/28/12	0.183%		50,000	

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>	
07/26/11 PURCHASES (Continued)									
	TR	BILL	06/28/12	0.183%	50,000				
	TR	BILL	06/28/12	0.183%	50,000				
07/27/11 REDEMPTIONS									
BN		BOFA	0.300%	07/27/11	0.300%	50,000	125	52,083.33	0.304
BN		BOFA	0.300%	07/27/11	0.300%	50,000	125	52,083.33	0.304
BN		BOFA	0.300%	07/27/11	0.300%	50,000	125	52,083.33	0.304
BN		BOFA	0.300%	07/27/11	0.300%	50,000	125	52,083.33	0.304
BN		BOFA	0.300%	07/27/11	0.300%	50,000	125	52,083.33	0.304
BN		BOFA	0.300%	07/27/11	0.300%	50,000	125	52,083.33	0.304
BN		BOFA	0.300%	07/27/11	0.300%	50,000	125	52,083.33	0.304
BN		BOFA	0.300%	07/27/11	0.300%	50,000	125	52,083.33	0.304
CD		UNIONBANK	0.420%	07/27/11	0.420%	50,000	177	103,250.00	0.426
CD		UNIONBANK	0.420%	07/27/11	0.420%	50,000	177	103,250.00	0.426
CD		UNIONBANK	0.420%	07/27/11	0.420%	50,000	177	103,250.00	0.426
CD		UNIONBANK	0.420%	07/27/11	0.420%	50,000	177	103,250.00	0.426
CD		UNIONBANK	0.420%	07/27/11	0.420%	50,000	177	103,250.00	0.426
CD		UNIONBANK	0.420%	07/27/11	0.420%	50,000	177	103,250.00	0.426
CP		CITIFUND		07/27/11	0.160%	50,000	65	14,444.44	0.162
CP		FCAR		07/27/11	0.240%	25,000	79	13,166.67	0.243
CP		FCAR		07/27/11	0.240%	50,000	79	26,333.33	0.243
CP		FCAR		07/27/11	0.240%	50,000	79	26,333.33	0.243
CP		FCAR		07/27/11	0.240%	50,000	79	26,333.33	0.243
CP		FCAR		07/27/11	0.240%	50,000	79	26,333.33	0.243
CP		FCAR		07/27/11	0.240%	50,000	79	26,333.33	0.243
CP		FCAR		07/27/11	0.240%	50,000	79	26,333.33	0.243
CP		FCAR		07/27/11	0.240%	50,000	79	26,333.33	0.243
CP		BARCLY US		07/27/11	0.200%	50,000	82	22,777.78	0.203
CP		BARCLY US		07/27/11	0.200%	50,000	82	22,777.78	0.203
CP		BARCLY US		07/27/11	0.200%	50,000	82	22,777.78	0.203
CP		BARCLY US		07/27/11	0.200%	50,000	82	22,777.78	0.203
CP		BNP FIN		07/27/11	0.250%	50,000	103	35,763.89	0.254
CP		BNP FIN		07/27/11	0.250%	50,000	103	35,763.89	0.254
CP		BNP FIN		07/27/11	0.250%	50,000	103	35,763.89	0.254
CP		BNP FIN		07/27/11	0.250%	50,000	103	35,763.89	0.254
YCD		CIBC	0.140%	07/27/11	0.140%	50,000	64	12,444.44	0.142
YCD		CIBC	0.140%	07/27/11	0.140%	50,000	64	12,444.44	0.142
YCD		BNP	0.170%	07/27/11	0.170%	50,000	64	15,111.11	0.172
YCD		BNP	0.170%	07/27/11	0.170%	50,000	64	15,111.11	0.172
YCD		LLOYDS	0.180%	07/27/11	0.180%	50,000	64	15,999.99	0.183
YCD		LLOYDS	0.180%	07/27/11	0.180%	50,000	64	15,999.99	0.183
YCD		SUMITOMO	0.240%	07/27/11	0.240%	50,000	65	21,666.67	0.243
YCD		SUMITOMO	0.240%	07/27/11	0.240%	50,000	65	21,666.67	0.243
YCD		BARCLAYS	0.200%	07/27/11	0.200%	50,000	82	22,777.78	0.203
YCD		BARCLAYS	0.200%	07/27/11	0.200%	50,000	82	22,777.78	0.203
YCD		BARCLAYS	0.200%	07/27/11	0.200%	50,000	82	22,777.78	0.203
YCD		BARCLAYS	0.200%	07/27/11	0.200%	50,000	82	22,777.78	0.203
YCD		SOC GEN	0.270%	07/27/11	0.270%	50,000	103	38,625.00	0.274
YCD		SOC GEN	0.270%	07/27/11	0.270%	50,000	103	38,625.00	0.274
YCD		SOC GEN	0.270%	07/27/11	0.270%	50,000	103	38,625.00	0.274

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07/27/11	REDEMPTIONS (Continued)								
	YCD	SOC GEN	0.270%	07/27/11	0.270%	50,000	103	38,625.00	0.274
	YCD	CIBC	0.190%	07/27/11	0.190%	50,000	104	27,444.44	0.193
	YCD	CIBC	0.190%	07/27/11	0.190%	50,000	104	27,444.44	0.193
	YCD	BARCLAYS	0.230%	07/27/11	0.230%	50,000	104	23,958.33	0.233
	YCD	BARCLAYS	0.230%	07/27/11	0.230%	50,000	104	23,958.33	0.233
	YCD FR	CIBC	0.538%	07/27/11	0.538%	50,000	364	196,566.92	0.394
	YCD FR	CIBC	0.538%	07/27/11	0.538%	50,000	364	196,566.92	0.394
	YCD FR	CIBC	0.538%	07/27/11	0.538%	50,000	364	196,566.92	0.394
	YCD FR	CIBC	0.538%	07/27/11	0.538%	50,000	364	196,566.92	0.394

07/27/11 PURCHASES

TR	BILL		06/28/12	0.175%	50,000			
TR	BILL		06/28/12	0.175%	50,000			
TR	BILL		06/28/12	0.175%	50,000			
TR	BILL		06/28/12	0.175%	50,000			
TR	BILL		06/28/12	0.175%	50,000			
TR	BILL		06/28/12	0.175%	50,000			
TR	BILL		06/28/12	0.175%	50,000			
TR	BILL		06/28/12	0.175%	50,000			
TR	BILL		06/28/12	0.175%	50,000			
TR	BILL		06/28/12	0.175%	50,000			
TR	BILL		06/28/12	0.175%	50,000			
TR	BILL		06/28/12	0.175%	50,000			
YCD	NB CANADA	0.340%	06/25/12	0.340%	50,000			
YCD	NB CANADA	0.340%	06/25/12	0.340%	50,000			
YCD	NB CANADA	0.340%	06/25/12	0.340%	50,000			
YCD	NB CANADA	0.340%	06/25/12	0.340%	50,000			
YCD	NB CANADA	0.340%	06/25/12	0.340%	50,000			
YCD	NB CANADA	0.340%	06/25/12	0.340%	50,000			
YCD	TORONTO	0.340%	06/25/12	0.340%	50,000			
YCD	TORONTO	0.340%	06/25/12	0.340%	50,000			
YCD	TORONTO	0.340%	06/25/12	0.340%	50,000			
YCD	TORONTO	0.340%	06/25/12	0.340%	50,000			
YCD	TORONTO	0.340%	06/25/12	0.340%	50,000			
YCD	SCOTIA	0.360%	06/25/12	0.360%	50,000			
YCD	SCOTIA	0.360%	06/25/12	0.360%	50,000			
YCD	SCOTIA	0.360%	06/25/12	0.360%	50,000			
YCD	SCOTIA	0.360%	06/25/12	0.360%	50,000			
YCD	SCOTIA	0.360%	06/25/12	0.360%	50,000			
YCD	SCOTIA	0.360%	06/25/12	0.360%	50,000			
YCD	RB CANADA	0.380%	06/25/12	0.380%	50,000			
YCD	RB CANADA	0.380%	06/25/12	0.380%	50,000			
YCD	RB CANADA	0.380%	06/25/12	0.380%	50,000			
YCD	RB CANADA	0.380%	06/25/12	0.380%	50,000			
YCD	RB CANADA	0.380%	06/25/12	0.380%	50,000			
YCD	RB CANADA	0.380%	06/25/12	0.380%	50,000			
YCD	RB CANADA	0.380%	06/25/12	0.380%	50,000			
YCD	CIBC	0.410%	06/25/12	0.410%	50,000			
YCD	CIBC	0.410%	06/25/12	0.410%	50,000			

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
07/27/11 PURCHASES (Continued)								
	YCD	CIBC	06/25/12	0.410%	50,000			
	YCD	CIBC	06/25/12	0.410%	50,000			
	YCD	CIBC	06/25/12	0.410%	50,000			
	YCD	CIBC	06/25/12	0.410%	50,000			

07/28/11 REDEMPTIONS

TR	BILL		07/28/11	0.255%	50,000	358	126,791.67	0.259
TR	BILL		07/28/11	0.255%	50,000	358	126,791.67	0.259
TR	BILL		07/28/11	0.250%	25,000	359	62,326.39	0.254
TR	BILL		07/28/11	0.250%	50,000	359	124,652.78	0.254
TR	BILL		07/28/11	0.250%	50,000	359	124,652.78	0.254
TR	BILL		07/28/11	0.250%	50,000	359	124,652.78	0.254
TR	BILL		07/28/11	0.285%	50,000	364	144,083.33	0.290
TR	BILL		07/28/11	0.285%	50,000	364	144,083.33	0.290
TR	BILL		07/28/11	0.285%	50,000	364	144,083.33	0.290
TR	BILL		07/28/11	0.285%	50,000	364	144,083.33	0.290
TR	BILL		07/28/11	0.285%	50,000	364	144,083.33	0.290
TR	BILL		07/28/11	0.285%	50,000	364	144,083.33	0.290

07/28/11 PURCHASES

CP	WINDMILL		09/01/11	0.160%	50,000			
CP	BARTON		09/01/11	0.250%	50,000			
CP	BARTON		09/01/11	0.250%	50,000			
CP	BARTON		09/01/11	0.250%	50,000			
CP	WINDMILL		09/02/11	0.165%	50,000			
CP	WINDMILL		09/02/11	0.165%	50,000			
CP	WINDMILL		10/03/11	0.220%	50,000			
CP	WINDMILL		10/03/11	0.220%	50,000			
CP	WINDMILL		10/03/11	0.220%	50,000			
CP	FCAR		10/12/11	0.210%	25,000			
CP	FCAR		10/12/11	0.210%	50,000			
CP	FCAR		10/12/11	0.210%	50,000			
CP	FCAR		10/12/11	0.210%	50,000			
CP	FCAR		10/12/11	0.210%	50,000			
CP	FCAR		10/12/11	0.210%	50,000			
CP	FCAR		10/12/11	0.210%	50,000			
CP	CITIFUND		11/01/11	0.260%	25,000			
CP	CITIFUND		11/01/11	0.260%	50,000			
CP	CITIFUND		11/01/11	0.260%	50,000			
CP	CITIFUND		11/01/11	0.260%	50,000			
CP	CITIFUND		11/01/11	0.260%	50,000			
CP	CITIFUND		11/01/11	0.260%	50,000			
CP	CAFCO		12/01/11	0.300%	50,000			
CP	CAFCO		12/01/11	0.300%	50,000			
CP	CAFCO		12/01/11	0.300%	50,000			
CP	CRC		12/01/11	0.300%	50,000			
CP	CRC		12/01/11	0.300%	50,000			
CP	CRC		12/01/11	0.300%	50,000			

STATE TREASURER AND LOCAL
 AGENCY INVESTMENT FUND
 JULY 2011
 ATTACHMENT XVII

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
07/28/11	PURCHASES (Continued)							
CP		GECC	12/30/11	0.220%	50,000			
CP		GECC	12/30/11	0.220%	50,000			
CP		GECC	12/30/11	0.220%	50,000			
CP		GECC	12/30/11	0.220%	50,000			
CP		GECC	12/30/11	0.220%	50,000			
CP		GECC	12/30/11	0.220%	50,000			
CP		GECC	12/30/11	0.220%	50,000			
CP		GECC	12/30/11	0.220%	50,000			
DN		FHLB	12/30/11	0.200%	50,000			
DN		FHLB	12/30/11	0.200%	50,000			
DN		FHLB	12/30/11	0.200%	50,000			
DN		FHLB	12/30/11	0.200%	50,000			
DN		FHLMC	06/25/12	0.200%	50,000			
DN		FHLMC	06/25/12	0.200%	50,000			
DN		FHLMC	06/25/12	0.200%	50,000			
DN		FHLMC	06/25/12	0.200%	50,000			
DN		FHLMC	06/25/12	0.200%	50,000			
DN		FHLMC	06/25/12	0.200%	50,000			
DN		FHLMC	06/25/12	0.200%	50,000			
DN		FHLMC	06/25/12	0.200%	50,000			
DN		FHLMC	06/25/12	0.200%	50,000			
DN		FHLMC	06/25/12	0.200%	50,000			
DN		FHLMC	06/25/12	0.200%	50,000			
DN		FHLMC	06/25/12	0.200%	50,000			
DN		FHLMC	06/25/12	0.200%	50,000			
DN		FNMA	06/25/12	0.200%	50,000			
DN		FNMA	06/25/12	0.200%	50,000			
DN		FNMA	06/25/12	0.200%	50,000			
DN		FNMA	06/25/12	0.200%	50,000			
DN		FNMA	06/25/12	0.200%	50,000			
DN		FNMA	06/25/12	0.200%	50,000			
DN		FNMA	06/25/12	0.200%	50,000			
DN		FNMA	06/25/12	0.200%	50,000			
DN		FNMA	06/25/12	0.200%	50,000			
DN		FNMA	06/25/12	0.200%	50,000			
DN		FNMA	06/25/12	0.200%	50,000			
DN		FNMA	06/25/12	0.200%	50,000			
DN		FNMA	06/25/12	0.200%	50,000			
DN		IBRD	06/25/12	0.200%	50,000			
DN		IBRD	06/25/12	0.200%	50,000			
DN		IBRD	06/25/12	0.200%	50,000			
DN		IBRD	06/25/12	0.200%	50,000			
DN		IBRD	06/25/12	0.200%	50,000			
DN		IBRD	06/25/12	0.200%	50,000			
DN		IBRD	06/25/12	0.200%	50,000			
DN		IBRD	06/25/12	0.200%	50,000			
DN		IBRD	06/25/12	0.200%	50,000			
DN		FHLMC	06/25/12	0.210%	50,000			
DN		FHLMC	06/25/12	0.210%	50,000			
DN		FHLMC	06/25/12	0.210%	50,000			
DN		FHLMC	06/25/12	0.210%	50,000			
DN		FHLMC	06/25/12	0.210%	50,000			
DN		FHLMC	06/25/12	0.210%	50,000			

STATE TREASURER AND LOCAL
 AGENCY INVESTMENT FUND
 JULY 2011
 ATTACHMENT XVII

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
07/28/11	PURCHASES (Continued)							
DN		FHLMC	06/25/12	0.210%	50,000			
DN		FHLMC	06/25/12	0.210%	50,000			
DN		FNMA	06/25/12	0.210%	50,000			
DN		FNMA	06/25/12	0.210%	50,000			
DN		FNMA	06/25/12	0.210%	50,000			
DN		FNMA	06/25/12	0.210%	50,000			
DN		FNMA	06/25/12	0.210%	50,000			
DN		FNMA	06/25/12	0.210%	50,000			
DN		FNMA	06/25/12	0.210%	50,000			
TR		BILL	07/26/12	0.198%	50,000			
TR		BILL	07/26/12	0.198%	50,000			
TR		BILL	07/26/12	0.198%	50,000			
TR		BILL	07/26/12	0.198%	50,000			
TR		BILL	07/26/12	0.198%	50,000			
TR		BILL	07/26/12	0.198%	50,000			
TR		BILL	07/26/12	0.198%	50,000			
TR		BILL	07/26/12	0.198%	50,000			
TR		BILL	07/26/12	0.198%	50,000			
TR		BILL	07/26/12	0.198%	50,000			
TR		BILL	07/26/12	0.198%	50,000			
TR		BILL	07/26/12	0.198%	50,000			
TR		BILL	07/26/12	0.198%	50,000			
TR		BILL	07/26/12	0.198%	50,000			
TR		BILL	07/26/12	0.198%	50,000			
TR		BILL	07/26/12	0.198%	50,000			
TR		BILL	07/26/12	0.198%	50,000			
TR		BILL	07/26/12	0.198%	50,000			
TR		BILL	07/26/12	0.198%	50,000			
TR		BILL	07/26/12	0.198%	50,000			
TR		BILL	07/26/12	0.198%	50,000			
TR		BILL	07/26/12	0.198%	50,000			
TR		BILL	07/26/12	0.198%	50,000			
TR		BILL	07/26/12	0.198%	50,000			
TR		BILL	07/26/12	0.198%	50,000			
TR		BILL	07/26/12	0.198%	50,000			
TR		BILL	07/26/12	0.198%	50,000			
TR		BILL	07/26/12	0.198%	50,000			
TR		BILL	07/26/12	0.198%	50,000			
TR		BILL	07/26/12	0.198%	50,000			
TR		BILL	07/26/12	0.198%	50,000			
TR		BILL	07/26/12	0.198%	50,000			
TR		BILL	07/26/12	0.198%	50,000			
TR		BILL	07/26/12	0.198%	50,000			
TR		BILL	07/26/12	0.198%	50,000			

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>		<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
07/28/11 PURCHASES (Continued)									
	TR	BILL		07/26/12	0.200%	50,000			
	TR	BILL		07/26/12	0.200%	50,000			
	TR	BILL		07/26/12	0.200%	50,000			
	TR	BILL		07/26/12	0.200%	50,000			
	TR	BILL		07/26/12	0.200%	50,000			
	TR	BILL		07/26/12	0.200%	50,000			
	TR	BILL		07/26/12	0.200%	50,000			
	TR	BILL		07/26/12	0.200%	50,000			
	YCD	TOKYO-MIT	0.180%	09/06/11	0.180%	50,000			
	YCD	TOKYO-MIT	0.180%	09/06/11	0.180%	50,000			
	YCD	TOKYO-MIT	0.190%	09/07/11	0.190%	50,000			
	YCD	TOKYO-MIT	0.190%	09/07/11	0.190%	50,000			
	YCD	SE BANKEN	0.270%	11/01/11	0.270%	10,000			
	YCD	SE BANKEN	0.270%	11/01/11	0.270%	50,000			
	YCD	SE BANKEN	0.270%	11/01/11	0.270%	50,000			
	YCD	SE BANKEN	0.270%	11/01/11	0.270%	50,000			
	YCD	NAT AUB	0.380%	06/25/12	0.380%	50,000			
	YCD	NAT AUB	0.380%	06/25/12	0.380%	50,000			
	YCD	NAT AUB	0.380%	06/25/12	0.380%	50,000			
	YCD	NAT AUB	0.380%	06/25/12	0.380%	50,000			
	YCD	NORDEA	0.380%	06/25/12	0.380%	50,000			
	YCD	NORDEA	0.380%	06/25/12	0.380%	50,000			
	YCD	NORDEA	0.380%	06/25/12	0.380%	50,000			
	YCD	NORDEA	0.380%	06/25/12	0.380%	50,000			
	YCD	WESTPAC	0.420%	06/25/12	0.420%	50,000			
	YCD	WESTPAC	0.420%	06/25/12	0.420%	50,000			
	YCD	WESTPAC	0.420%	06/25/12	0.420%	50,000			
	YCD	WESTPAC	0.420%	06/25/12	0.420%	50,000			

07/29/11 REDEMPTIONS

CD	UNIONBANK	0.230%	07/29/11	0.230%	25,000	91	14,534.72	0.233
CD	UNIONBANK	0.230%	07/29/11	0.230%	50,000	91	29,069.44	0.233
CD	UNIONBANK	0.230%	07/29/11	0.230%	50,000	91	29,069.44	0.233
CD	UNIONBANK	0.230%	07/29/11	0.230%	50,000	91	29,069.44	0.233
CD	UNIONBANK	0.230%	07/29/11	0.230%	50,000	91	29,069.44	0.233

07/29/11 PURCHASES

CP	BNP FIN		08/08/11	0.150%	50,000			
CP	BNP FIN		08/08/11	0.150%	50,000			
CP	BNP FIN		08/08/11	0.150%	50,000			
CP	BNP FIN		08/08/11	0.150%	50,000			
CP	BNP FIN		08/09/11	0.150%	50,000			
CP	BNP FIN		08/09/11	0.150%	50,000			
CP	BNP FIN		08/09/11	0.150%	50,000			
CP	BNP FIN		08/09/11	0.150%	50,000			
YCD	SUMITOMO	0.180%	08/15/11	0.200%	50,000			
YCD	SUMITOMO	0.180%	08/15/11	0.200%	50,000			

FOOTNOTES

<u>a/</u>	The abbreviations indicate the type of security purchased, sold, or redeemed:
TR	U.S. Treasury Bills, Notes
DEB	Federal/Supranational Agency Debentures – Federal Home Loan Bank (FHLB), Federal Home Loan Mortgage Corporation (FHLMC), Federal National Mortgage Association (FNMA), Federal Farm Credit Bank (FFCB), Federal Land Banks (FLB), Federal Intermediate Credit Banks (FICB), Central Bank for Cooperatives (CBC), Tennessee Valley Authority (TVA), Commodity Credit Corporation (CCC), International Bank for Reconstruction and Development (IBRD).
DEB FR	Federal/Supranational Agency Floating Rate Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, CBC, TVA, CCC, IBRD.
DN	Federal/Supranational Agency Discount Notes – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, CBC, TVA, CCC, IBRD.
POOL FR	Floating Rate Small Business Administration (SBA) Loan Pools
CD	Negotiable Certificates of Deposit
CD FR	Floating Rate Negotiable Certificates of Deposit
BN	Bank Notes
YCD	Negotiable Yankee Certificates of Deposit
YCD FR	Floating Rate Negotiable Yankee Certificates of Deposit
CP	Commercial Paper
CB	Corporate Bonds
CB FR	Floating Rate Corporate Bonds
BA	Bankers Acceptances
PC	Federal Agency Mortgage-backed Pass-through Certificates – FHLMC, FNMA, Government National Mortgage Investment Conduit (GNMA)
REMIC	Federal Agency Real Estate Mortgage Investment Conduits – FHLMC, FNMA
<u>b/</u>	Industry standard purchase yield calculation
<u>c/</u>	Repurchase Agreement
<u>d/</u>	Par amount of securities purchased, sold or redeemed
<u>e/</u>	Securities were purchased and sold as of the same date
<u>f/</u>	Repurchase Agreement against Reverse Repurchase Agreement
<u>g/</u>	Outright purchase against Reverse Repurchase Agreement
<u>h/</u>	Security "SWAP" transactions
<u>i/</u>	Buy back agreement
RRS	Reverse Repurchase Agreement
RRP	Termination of Reverse Repurchase Agreement

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ALHAMBRA</u>				
Omni Bank, NA	05/05/11	0.080	2,000,000.00	08/04/11
Omni Bank, NA	05/13/11	0.080	2,000,000.00	08/12/11
Omni Bank, NA	02/18/11	0.210	2,000,000.00	08/19/11
Omni Bank, NA	06/02/11	0.120	2,000,000.00	09/01/11
Omni Bank, NA	06/10/11	0.100	1,000,000.00	09/09/11
Omni Bank, NA	06/17/11	0.120	2,000,000.00	09/16/11
Omni Bank, NA	07/06/11	0.100	2,000,000.00	10/05/11
Omni Bank, NA	07/14/11	0.110	3,000,000.00	10/13/11
Omni Bank, NA	07/21/11	0.090	2,000,000.00	10/20/11
Omni Bank, NA	07/28/11	0.140	2,000,000.00	10/27/11
<u>ARCADIA</u>				
American Plus Bank, NA	05/19/11	0.090	240,000.00	08/18/11
<u>CAMARILLO</u>				
First California Bank	06/16/11	0.110	50,000,000.00	09/15/11
First California Bank	07/08/11	0.020	25,000,000.00	10/07/11
First California Bank	07/08/11	0.020	25,000,000.00	10/07/11
<u>CHICO</u>				
Tri Counties Bank	06/15/11	0.100	5,000,000.00	09/14/11
<u>CHULA VISTA</u>				
Pacific Trust Bank, FSB	05/05/11	0.090	20,000,000.00	08/04/11
<u>DIAMOND BAR</u>				
Prospectors Federal Credit Union	03/17/11	0.190	4,000,000.00	09/15/11
<u>ENCINO</u>				
California United Bank	07/06/11	0.080	10,000,000.00	10/05/11
<u>FAIRFIELD</u>				
Westamerica Bank	03/04/11	0.200	25,000,000.00	09/02/11
Westamerica Bank	07/06/11	0.080	80,000,000.00	10/05/11
Westamerica Bank	07/14/11	0.070	65,000,000.00	10/13/11
Westamerica Bank	07/22/11	0.080	25,000,000.00	10/21/11
Westamerica Bank	07/29/11	0.130	30,000,000.00	10/28/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>FAIRFIELD (Continued)</u>				
Westamerica Bank	05/11/11	0.110	75,000,000.00	11/09/11
<u>FOLSOM</u>				
Folsom Lake Bank	05/06/11	0.100	3,500,000.00	08/05/11
Folsom Lake Bank	07/13/11	0.090	1,500,000.00	10/12/11
<u>FRESNO</u>				
Central Valley Community Bank	06/01/11	0.110	5,000,000.00	08/31/11
Central Valley Community Bank	06/16/11	0.110	5,000,000.00	09/15/11
<u>FULLERTON</u>				
Fullerton Community Bank, FSB	06/09/11	0.100	15,500,000.00	09/08/11
Fullerton Community Bank, FSB	06/17/11	0.110	16,500,000.00	09/16/11
Fullerton Community Bank, FSB	06/30/11	0.090	5,000,000.00	09/29/11
Fullerton Community Bank, FSB	07/07/11	0.060	5,500,000.00	10/06/11
<u>IRVINE</u>				
CommerceWest Bank, NA	05/06/11	0.090	2,500,000.00	08/05/11
CommerceWest Bank, NA	05/13/11	0.080	2,500,000.00	08/12/11
CommerceWest Bank, NA	06/17/11	0.120	5,000,000.00	09/16/11
CommerceWest Bank, NA	07/07/11	0.060	5,000,000.00	10/06/11
<u>LAFAYETTE</u>				
California Bank of Commerce	06/17/11	0.120	10,000,000.00	09/16/11
California Bank of Commerce	07/14/11	0.090	5,000,000.00	10/13/11
<u>LODI</u>				
Farmers & Merchants Bk Cen CA	03/16/11	0.180	20,000,000.00	09/14/11
Farmers & Merchants Bk Cen CA	07/22/11	0.060	35,000,000.00	10/21/11
Farmers & Merchants Bk Cen CA	04/28/11	0.170	35,000,000.00	10/27/11
Farmers & Merchants Bk Cen CA	06/01/11	0.150	35,000,000.00	11/30/11
<u>LOS ANGELES</u>				
1st Century Bank, NA	05/06/11	0.090	16,000,000.00	08/05/11
1st Century Bank, NA	07/20/11	0.070	6,000,000.00	10/19/11
1st Century Bank, NA	07/22/11	0.090	12,000,000.00	10/21/11
Center Bank	04/08/11	0.190	55,000,000.00	10/07/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LOS ANGELES (Continued)</u>				
Center Bank	06/08/11	0.150	25,000,000.00	12/07/11
Center Bank	06/17/11	0.160	35,000,000.00	12/16/11
City National Bank	05/18/11	0.090	50,000,000.00	08/17/11
City National Bank	06/10/11	0.100	50,000,000.00	09/09/11
Commonwealth Business Bank	05/06/11	0.080	4,000,000.00	08/05/11
Commonwealth Business Bank	06/17/11	0.090	3,000,000.00	08/26/11
Commonwealth Business Bank	03/25/11	0.210	5,000,000.00	09/23/11
Commonwealth Business Bank	07/07/11	0.040	6,000,000.00	10/06/11
Commonwealth Business Bank	05/19/11	0.110	5,000,000.00	10/21/11
Commonwealth Business Bank	05/18/11	0.130	5,000,000.00	11/16/11
Commonwealth Business Bank	06/15/11	0.150	5,000,000.00	12/14/11
Eastern International Bank	07/27/11	0.070	1,900,000.00	10/26/11
HSBC Bank USA, NA	05/18/11	0.090	25,000,000.00	08/17/11
Manufacturers Bank	06/16/11	0.110	50,000,000.00	09/15/11
Manufacturers Bank	07/15/11	0.070	100,000,000.00	10/14/11
Manufacturers Bank	07/22/11	0.080	50,000,000.00	10/21/11
Mission Valley Bank	04/20/11	0.160	7,000,000.00	10/19/11
Nara Bank	06/01/11	0.110	60,000,000.00	08/31/11
Nara Bank	06/03/11	0.110	20,000,000.00	09/02/11
Nara Bank	06/17/11	0.120	40,000,000.00	09/16/11
Nara Bank	07/07/11	0.040	35,000,000.00	10/06/11
Nara Bank	07/13/11	0.050	45,000,000.00	10/12/11
OneUnited Bank	07/06/11	0.090	7,000,000.00	10/05/11
OneUnited Bank	07/15/11	0.080	5,000,000.00	10/14/11
Pacific City Bank	07/08/11	0.090	4,500,000.00	08/12/11
Shinhan Bank America	07/15/11	0.080	10,000,000.00	10/14/11
State Bank of India (California)	05/13/11	0.080	2,000,000.00	08/12/11
State Bank of India (California)	05/18/11	0.090	5,000,000.00	08/17/11
State Bank of India (California)	05/26/11	0.120	10,000,000.00	08/25/11
State Bank of India (California)	06/01/11	0.110	3,000,000.00	08/31/11
State Bank of India (California)	06/08/11	0.100	18,000,000.00	09/07/11
State Bank of India (California)	06/15/11	0.100	5,000,000.00	09/14/11
State Bank of India (California)	07/08/11	0.080	3,000,000.00	10/07/11
State Bank of India (California)	07/13/11	0.090	5,000,000.00	10/12/11
State Bank of India (California)	07/21/11	0.090	3,000,000.00	10/20/11
Wilshire State Bank	05/05/11	0.090	8,000,000.00	08/04/11
Wilshire State Bank	07/06/11	0.090	39,000,000.00	08/10/11
Wilshire State Bank	07/14/11	0.090	66,000,000.00	08/18/11
Wilshire State Bank	07/28/11	0.140	78,000,000.00	09/01/11
<u>MONTEREY</u>				
1st Capital Bank	03/17/11	0.170	5,000,000.00	09/15/11
1st Capital Bank	04/28/11	0.150	1,000,000.00	10/27/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>NEWPORT BEACH</u>				
Commerce National Bank	06/10/11	0.110	16,000,000.00	09/09/11
Commerce National Bank	06/17/11	0.130	4,000,000.00	09/16/11
Commerce National Bank	07/08/11	0.070	2,500,000.00	10/07/11
<u>NORTH HIGHLANDS</u>				
SAFE Credit Union	05/06/11	0.110	5,000,000.00	08/05/11
<u>OAKDALE</u>				
Oak Valley Community Bank	06/09/11	0.100	3,500,000.00	09/08/11
<u>OAKLAND</u>				
Metropolitan Bank	05/06/11	0.090	2,000,000.00	08/05/11
Metropolitan Bank	06/02/11	0.120	1,000,000.00	09/01/11
Metropolitan Bank	06/16/11	0.110	4,500,000.00	09/15/11
Metropolitan Bank	07/08/11	0.070	1,500,000.00	10/07/11
<u>ONTARIO</u>				
Citizens Business Bank	05/05/11	0.080	30,000,000.00	08/04/11
Citizens Business Bank	05/11/11	0.070	50,000,000.00	08/10/11
Citizens Business Bank	04/08/11	0.140	25,000,000.00	08/11/11
Citizens Business Bank	05/19/11	0.100	30,000,000.00	08/18/11
Citizens Business Bank	06/03/11	0.110	25,000,000.00	09/02/11
Citizens Business Bank	07/08/11	0.060	50,000,000.00	10/07/11
Citizens Business Bank	07/29/11	0.130	30,000,000.00	10/28/11
<u>PALOS VERDES ESTATES</u>				
Malaga Bank, FSB	02/04/11	0.200	9,000,000.00	08/05/11
Malaga Bank, FSB	02/11/11	0.200	10,000,000.00	08/12/11
Malaga Bank, FSB	03/04/11	0.180	4,000,000.00	09/02/11
Malaga Bank, FSB	03/09/11	0.180	12,000,000.00	09/07/11
Malaga Bank, FSB	07/07/11	0.040	5,000,000.00	10/06/11
Malaga Bank, FSB	07/29/11	0.110	8,000,000.00	10/28/11
<u>PASADENA</u>				
Community Bank	05/11/11	0.070	30,000,000.00	08/10/11
Community Bank	05/27/11	0.110	25,000,000.00	08/26/11
Community Bank	06/15/11	0.100	30,000,000.00	09/14/11
Community Bank	07/13/11	0.070	35,000,000.00	10/12/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>PASADENA (Continued)</u>				
East West Bank	07/14/11	0.090	50,000,000.00	10/13/11
East West Bank	07/14/11	0.090	75,000,000.00	10/13/11
East West Bank	07/27/11	0.090	50,000,000.00	10/26/11
East West Bank	07/27/11	0.090	75,000,000.00	10/26/11
East West Bank	07/29/11	0.130	50,000,000.00	10/28/11
<u>PLACERVILLE</u>				
El Dorado Savings Bank	03/03/11	0.200	5,000,000.00	09/01/11
<u>PORTERVILLE</u>				
Bank of the Sierra	05/12/11	0.110	15,000,000.00	08/11/11
Bank of the Sierra	05/13/11	0.090	5,000,000.00	08/18/11
Bank of the Sierra	05/19/11	0.110	5,000,000.00	08/18/11
Bank of the Sierra	06/09/11	0.120	25,000,000.00	09/08/11
Bank of the Sierra	07/08/11	0.080	25,000,000.00	10/07/11
Bank of the Sierra	07/14/11	0.110	5,000,000.00	10/13/11
<u>RANCHO CORDOVA</u>				
American River Bank	05/06/11	0.100	2,500,000.00	08/05/11
American River Bank	05/13/11	0.090	2,500,000.00	08/12/11
American River Bank	05/19/11	0.110	6,500,000.00	08/18/11
American River Bank	06/02/11	0.130	1,000,000.00	09/01/11
American River Bank	06/16/11	0.120	1,500,000.00	09/15/11
American River Bank	07/06/11	0.100	7,500,000.00	10/05/11
American River Bank	07/08/11	0.080	2,000,000.00	10/07/11
American River Bank	07/13/11	0.090	2,500,000.00	10/12/11
American River Bank	07/20/11	0.080	3,000,000.00	10/19/11
<u>REDWOOD CITY</u>				
Provident Credit Union	04/21/11	0.160	20,000,000.00	10/20/11
Provident Credit Union	06/02/11	0.170	20,000,000.00	12/01/11
<u>RICHMOND</u>				
Mechanics Bank, The	05/19/11	0.100	10,000,000.00	08/18/11
Mechanics Bank, The	06/01/11	0.110	10,000,000.00	08/31/11
Mechanics Bank, The	07/20/11	0.060	20,000,000.00	10/19/11
Mechanics Bank, The	07/28/11	0.120	20,000,000.00	10/27/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ROCKLIN</u>				
Five Star Bank	05/06/11	0.080	3,000,000.00	08/05/11
Five Star Bank	06/16/11	0.100	10,500,000.00	09/15/11
Five Star Bank	07/06/11	0.080	14,500,000.00	10/05/11
Five Star Bank	07/20/11	0.060	2,000,000.00	10/19/11
<u>ROSEMEAD</u>				
Pacific Alliance Bank	03/11/11	0.200	1,500,000.00	09/09/11
Pacific Alliance Bank	07/13/11	0.050	4,000,000.00	10/12/11
<u>ROSEVILLE</u>				
Rabobank, NA	07/06/11	0.090	100,000,000.00	10/05/11
Rabobank, NA	07/15/11	0.080	100,000,000.00	10/14/11
<u>SACRAMENTO</u>				
Bank of Sacramento	07/06/11	0.080	6,000,000.00	10/05/11
Bank of Sacramento	07/28/11	0.120	4,000,000.00	10/27/11
Comerica Bank	05/11/11	0.070	50,000,000.00	08/10/11
Comerica Bank	05/18/11	0.090	25,000,000.00	08/17/11
Comerica Bank	06/02/11	0.120	75,000,000.00	09/01/11
Comerica Bank	06/15/11	0.100	25,000,000.00	09/14/11
Comerica Bank	07/13/11	0.070	50,000,000.00	10/12/11
Comerica Bank	07/20/11	0.060	75,000,000.00	10/19/11
Golden 1 Credit Union, The	05/04/11	0.100	50,000,000.00	08/03/11
Merchants National Bank of Sacramento	04/13/11	0.150	2,000,000.00	10/12/11
Merchants National Bank of Sacramento	05/11/11	0.110	2,000,000.00	11/09/11
Merchants National Bank of Sacramento	06/01/11	0.150	2,000,000.00	11/30/11
Merchants National Bank of Sacramento	06/08/11	0.150	2,000,000.00	12/07/11
River City Bank	05/27/11	0.100	20,000,000.00	08/26/11
<u>SAN DIEGO</u>				
Mission Federal Credit Union	07/20/11	0.070	10,000,000.00	10/19/11
Torrey Pines Bank	05/19/11	0.130	15,000,000.00	11/17/11
Torrey Pines Bank	06/01/11	0.150	25,000,000.00	11/30/11
Torrey Pines Bank	07/07/11	0.120	25,000,000.00	01/05/12
<u>SAN FRANCISCO</u>				
Oceanic Bank	03/09/11	0.180	4,000,000.00	09/07/11
Union Bank, NA	06/09/11	0.100	150,000,000.00	09/08/11
Union Bank, NA	07/28/11	0.120	150,000,000.00	10/27/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SOUTH SAN FRANCISCO</u>				
First National Bank of Northern California	06/15/11	0.100	15,000,000.00	09/14/11
<u>SAN LUIS OBISPO</u>				
American Perspective Bank	05/18/11	0.080	6,000,000.00	08/17/11
American Perspective Bank	07/15/11	0.050	10,000,000.00	10/14/11
<u>SANTA ROSA</u>				
Summit State Bank	05/04/11	0.100	4,000,000.00	08/03/11
Summit State Bank	05/11/11	0.070	8,000,000.00	08/10/11
Summit State Bank	06/10/11	0.100	12,000,000.00	09/09/11
Summit State Bank	07/22/11	0.080	4,000,000.00	10/21/11
Summit State Bank	07/29/11	0.130	3,500,000.00	10/28/11
<u>VACAVILLE</u>				
Travis Credit Union	06/23/11	0.060	40,000,000.00	09/22/11
<u>WALNUT CREEK</u>				
Bank of the West	05/05/11	0.080	134,000,000.00	08/04/11
Bank of the West	06/08/11	0.100	66,000,000.00	09/07/11
Bank of the West	06/17/11	0.120	100,000,000.00	09/16/11
<u>WATSONVILLE</u>				
Santa Cruz County Bank	07/28/11	0.110	5,000,000.00	09/01/11
Santa Cruz County Bank	06/15/11	0.100	5,000,000.00	09/14/11
Santa Cruz County Bank	06/24/11	0.070	4,000,000.00	09/23/11
Santa Cruz County Bank	07/22/11	0.080	2,500,000.00	10/21/11
Santa Cruz County Bank	06/24/11	0.140	2,500,000.00	12/16/11
TOTAL TIME DEPOSITS July 2011			4,051,140,000.00	

BANK DEMAND DEPOSITS

July 2011

(\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BALANCES PER BANKS</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 1,512,623	\$ 2,748,268
2	1,512,623	2,748,268
3	1,512,623	2,748,268
4	1,512,623	2,748,268
5	1,747,267	2,591,190
6	1,798,160	2,244,015
7	1,968,098	2,057,659
8	1,810,650	1,999,268
9	1,810,650	1,999,268
10	1,810,650	1,999,268
11	1,795,132	1,766,009
12	1,709,762	1,576,244
13	1,705,639	1,579,391
14	1,484,722	1,559,455
15	1,518,999	1,845,840
16	1,518,999	1,845,840
17	1,518,999	1,845,840
18	1,477,065	1,607,971
19	1,488,793	1,560,486
20	1,670,621	1,791,235
21	1,480,958	1,592,589
22	1,545,293	1,946,000
23	1,545,293	1,946,000
24	1,545,293	1,946,000
25	1,863,623	1,822,945
26	1,585,448	1,592,403
27	1,717,746	1,531,523
28	1,760,797	2,139,357
29	1,637,230	2,450,019
30	1,637,230	2,450,019
31	1,637,230	2,455,200

AVERAGE DOLLAR DAYS 1,640,027 ^{al}

^{al} The prescribed bank balance for July was \$1,637,062. This consisted of \$1,553,384 in compensating balances for services, balances for uncollected funds of \$88,029 and a deduction of \$4,351 for July delayed deposit credit.

**DESIGNATION BY POOLED MONEY INVESTMENT BOARD
 OF TREASURY POOLED MONEY INVESTMENTS AND DEPOSITS**

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on July 20, 2011, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services \$1,553,384,000

The active noninterest-bearing bank accounts designation constitutes a calendar month average balance. For purposes of computing the compensating balances, the Treasurer shall exclude from the daily balances any amounts contained therein as a result of nondelivery of securities purchased for "cash" for the Pooled Money Investment Account and shall adjust for any deposits not credited by the bank as of the date of deposit. The balances in such accounts may fall below the above amount provided that the balances computed by dividing the sum of daily balances of that calendar month by the number of days in the calendar month reasonably approximates that amount. The balances may exceed this amount during heavy collection periods or in anticipation of large impending warrant presentations to the Treasury, but the balances are to be maintained in such a manner as to realize the maximum return consistent with safe and prudent treasury management.

2. In accordance with law, for investment in securities authorized by section 16430, Government Code, or in term interest-bearing deposits in banks and savings and loan associations as follows:

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	07/18/11	07/22/11	\$ 262,100,000	\$ (6,766,942,000)	\$ 3,978,140,000	\$ (2,788,802,000)
(2)	07/25/11	07/29/11	\$ (502,500,000)	\$ (7,269,442,000)	\$ 3,978,140,000	\$ (3,291,302,000)
(3)	08/01/11	08/05/11	\$ 355,500,000	\$ (6,913,942,000)	\$ 3,978,140,000	\$ (2,935,802,000)
(4)	08/08/11	08/12/11	\$ 200,800,000	\$ (6,713,142,000)	\$ 3,978,140,000	\$ (2,735,002,000)
(5)	08/15/11	08/19/11	\$ 498,100,000	\$ (6,215,042,000)	\$ 3,978,140,000	\$ (2,236,902,000)

From any of the amounts specifically designated above, not more than 30 percent in the aggregate may be invested in prime commercial paper under section 16430(e), Government Code.

Additional amounts available in treasury trust account and in the Treasury from time to time, in excess of the amounts and for the same types of investments as specifically designated above.

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of \$1,553,384,000.

POOLED MONEY INVESTMENT BOARD:

SIGNATURES ON FILE AT STO

 Chairperson

 Member

 Member